

# EXHIBIT 32



THE BANK OF NEW YORK MELLON

September 15, 2008

LaSalle Bank, National Association  
2571 Busse Road, Suite 200  
Elk Grove Village, Illinois 60007  
Attention: Manager, Collateral Services

Ladies and Gentlemen:

Reference is made to that certain Tri-Party Sub-Custodial Agreement dated as of November 14, 2000 by and among Lehman Commercial Paper Inc., as Seller (the "Seller") The Bank of New York, (as successor in interest to The Chase Manhattan Bank) as Master Custodian (the "Master Custodian") and LaSalle Bank, National Association, as Sub-Custodian (as amended or modified by the parties thereto from time to time, the "Agreement"). Initially capitalized terms not defined herein shall have the meanings ascribed to such terms in the Agreement.

This is to inform you that the undersigned Master Custodian has received a notice from Buyer dated September 15, 2008 to the effect that as of September 15, 2008 (the "Event of Default Date") an Event of Default has occurred under the Tri-Party Custody Agreement (as amended or modified from time to time, the "Tri-Party Agreement") dated as of April 21, 2006 among Master Custodian, Seller, and Danske Bank A/S, London Branch, as Buyer (the "Buyer").

Each of the Mortgage Loans listed on Schedule 1 hereto were located in Buyer's Master Custodial Account on the Event of Default Date.

Accordingly, as agent and bailee for the undersigned pursuant to the Agreement, you are hereby instructed as follows:

Please follow all instructions of the Buyer which you may receive from a purportedly authorized officer of the Buyer.

Attached hereto as Annex A is a list of Mortgage Loans and any other Assets which were allocated to the Buyer's Master Custodial Account as of the first date upon which the events giving rise to this notice occurred.

Do not make any disposition of the Mortgage Loans or other Assets listed on Annex A which may be in your possession until you receive the authorization of the Master Custodian to do so, except that you are hereby authorized to follow all instructions which you may receive from a purportedly authorized officer of Buyer with respect to the Assets listed on Annex A and any issues regarding the Buyer's right, title and interest into or under such Assets (including, without limitation, the transfer, sale or other liquidation of such Assets) or Seller's purported interest therein, notwithstanding anything to the contrary in the Agreement, the Tri-Party Agreement and notwithstanding any dispute between, conflicting claims by, or conflicting instructions from, Buyer and Seller with respect to such account or Assets. ?

Very truly yours,

THE BANK OF NEW YORK,  
AS MASTER CUSTODIAN

By: 

Name: Glenn Hett

Title: Vice President

## Schedule 1/Annex A

The Bank of New York  
TRI-PARTY

THE BANK OF NEW YORK MELLON

Investor Allocation Detail Report  
Lehman Commercial Paper Inc.

Production Run : 09/12/2008

LCPI

Print Date : 09/15/2008 08:31 AM

Investor Name : DANSKE BANK A/S, LONDON BRANCH

Investment Amount : \$300,000,000.00

Investor Reference No : WDAN

Required Amount : \$345,000,000.00

Trade Reference No : 92LNAQ0

Trade Margin % : 15.00

Asset Grade : B

Pricing Service : Bloomberg

Sub-Cust	Pool No	Loan No	Coupon %	Pricing %	Status	Maturity Date	Asset Amount	Market Value
106	WH6238	124841594	5.8750	102.609375	P	06/01/2037	\$1,029,526.52	\$1,056,390.73
106	WH6238	124842113	5.2500	100.703125	P	06/01/2037	\$1,025,949.41	\$1,033,163.12
106	WH4427	124225350	7.8750	104.906250	P	04/01/2037	\$965,325.57	\$1,012,686.86
101	AL33D	47913819	6.3750	102.390625	P	02/01/2038	\$952,500.00	\$975,270.70
106	WH3379	123905978	6.0000	102.390625	P	02/01/2037	\$941,096.55	\$963,594.64
104	WH5767	124853300	6.8280	103.640625	P	07/01/2037	\$907,872.46	\$940,924.69
106	WH6238	124842147	6.7500	103.640625	P	06/01/2037	\$891,647.59	\$924,109.14
104	WH5767	124852872	6.1780	102.390625	P	07/01/2037	\$868,560.17	\$889,324.19
101	WH8722	11724606	6.0000	102.390625	P	06/01/2032	\$865,346.62	\$886,033.81
106	WH5353	124126806	6.3750	102.390625	P	03/01/2037	\$852,290.45	\$872,665.52
104	WH5767	124852898	6.0780	102.390625	P	07/01/2037	\$851,267.06	\$871,617.66
106	WH3379	123896805	6.7500	102.390625	P	01/01/2037	\$841,452.88	\$861,568.86
101	AL05D	46556635	6.5000	103.640625	P	07/01/2037	\$827,767.75	\$857,903.67
106	WH4427	124225798	6.1250	102.390625	P	04/01/2037	\$832,324.71	\$852,222.47
104	WH5767	124852971	6.4280	102.390625	P	07/01/2037	\$815,101.82	\$834,587.85
104	WH5767	124853243	6.0400	102.390625	P	07/01/2037	\$777,050.46	\$795,626.82
106	WH4429	124452400	6.7500	102.390625	P	05/01/2037	\$756,149.56	\$774,226.26
106	WH6238	124842121	6.5000	102.390625	P	05/01/2037	\$720,979.62	\$738,215.54
104	WH5767	124852864	6.8900	103.640625	P	07/01/2037	\$693,002.62	\$718,232.25
104	WH3205	122694961	5.7500	102.609375	P	06/01/2036	\$697,192.81	\$715,385.18
106	VG11	113802102	5.7500	102.609375	P	03/01/2032	\$694,773.28	\$712,902.52
106	WH6238	124841347	6.7500	103.640625	P	07/01/2037	\$672,322.58	\$696,799.32
101	AL05D	47116231	9.1500	104.906250	P	08/01/2037	\$662,176.00	\$694,664.01
101	AL05D	47334487	9.1250	104.906250	P	09/01/2037	\$662,000.00	\$694,479.38
104	WH5767	124852914	6.6400	103.640625	P	07/01/2037	\$668,802.11	\$693,150.69
104	WH5767	124853136	5.8280	102.609375	P	06/01/2037	\$672,401.60	\$689,947.08
101	AL05D	40657694	8.7250	107.296875	P	06/01/2037	\$643,000.00	\$689,918.91
106	WH6576	124960238	6.7500	103.640625	P	07/01/2037	\$662,092.76	\$686,197.07
106	WH4427	123206831	7.6250	104.906250	P	09/01/2036	\$650,740.50	\$682,667.46
104	WH5767	124853011	6.3900	102.390625	P	07/01/2037	\$665,888.01	\$681,806.90
101	AL31D	47913991	6.8750	103.640625	P	02/01/2038	\$656,250.00	\$680,141.60
104	WH5767	124852682	6.7900	103.640625	P	07/01/2037	\$652,944.83	\$676,716.10
101	AL38D	47371786	8.9000	104.906250	P	10/01/2037	\$641,050.56	\$672,512.59
106	WH5992	124704800	7.2500	104.906250	P	04/01/2037	\$639,000.00	\$670,350.94
101	AL05D	40797813	10.5750	104.906250	P	08/01/2037	\$639,000.00	\$669,418.18
106	WH6238	124841669	6.8750	102.390625	P	02/01/2037	\$653,788.55	\$658,811.25
101	AL05D	40673634	7.5750	104.906250	P	06/01/2037	\$628,000.00	\$645,229.93
104	WH5752	124734906	5.7900	102.609375	P	05/01/2037	\$628,821.62	\$643,384.07
106	WH4427	124226572	6.7500	102.390625	P	04/01/2037	\$628,362.28	\$633,094.62
104	WH5767	124852674	5.7780	102.609375	P	07/01/2037	\$616,994.91	\$627,339.38
101	AL05D	40728776	9.5000	104.906250	P	07/01/2037	\$598,000.00	\$627,268.06
101	AL07D	47308986	8.5000	104.906250	P	10/01/2037	\$597,932.02	\$623,357.40
104	WH5767	124853003	6.1900	102.390625	P	06/01/2037	\$608,803.20	\$622,880.86
101	AL24D	40739955	11.8750	104.906250	P	07/01/2037	\$593,750.00	\$616,939.92
106	WH6238	124841834	6.0000	102.390625	P	06/01/2037	\$602,535.55	\$615,453.96
106	WH6238	124841743	6.7500	103.640625	P	06/01/2037	\$593,834.67	\$607,282.12
104	WH6044D	124851403	8.7500	104.906250	P	07/01/2037	\$578,880.78	\$604,132.63
106	WH6576	124960410	5.8750	102.609375	P	08/01/2037	\$588,769.43	\$592,720.31
101	AL05D	47093844	8.9750	104.906250	P	08/01/2037	\$565,000.00	\$591,837.78
101	AL33D	40900193	7.5000	104.906250	P	12/01/2037	\$564,158.74	\$587,109.84
101	AL05D	47785506	8.3750	104.906250	P	01/01/2038	\$559,651.92	\$578,394.87
101	AL24D	45222536	8.0000	107.296875	P	02/01/2037	\$539,060.31	\$575,911.28
101	AL24D	39286315	8.4000	107.296875	P	10/01/2036	\$536,745.62	\$570,819.38
101	AL24D	39281480	8.4000	107.296875	P	10/01/2036	\$532,000.00	\$570,819.38
106	WH6238	124841735	6.1250	102.390625	P	06/01/2037	\$557,302.76	\$568,547.47
104	WH5767	124852955	6.4900	102.390625	P	07/01/2037	\$548,809.97	\$561,929.96
104	WH5767	124229931	6.4900	102.390625	P	11/01/2036	\$535,526.45	\$561,800.72
106	WH5992	124703380	7.3750	104.906250	P	10/01/2036	\$541,571.76	\$554,518.71
104	WH5767	124853060	6.2900	102.390625	P	07/01/2037		

Report ID: dl\_alc

Page 1 of 26



**The Bank of New York  
TRI-PARTY  
Investor Allocation Detail Report  
Lehman Commercial Paper Inc.**

Production Run : 09/12/2008

LCPI

Print Date : 09/15/2008 08:31 AM

Investor Name : DANSKE BANK A/S, LONDON BRANCH

Investment Amount : \$300,000,000.00

Investor Reference No : WDAN

Required Amount : \$345,000,000.00

Trade Reference No : 92LNAQ0

Trade Margin % : 15.00

Asset Grade : B

Pricing Service : Bloomberg

Sub-Cust	Pool No	Loan No	Coupon %	Pricing %	Status	Maturity Date	Asset Amount	Market Value
106	WH6238	124842063	5.5000	102.609375	P	08/01/2037	\$538,223.04	\$552,267.30
106	WH6238	124841651	5.6250	102.609375	P	06/01/2037	\$532,306.09	\$546,195.95
106	WH6238	124841446	6.1250	102.390625	P	06/01/2037	\$533,241.58	\$545,989.39
101	AL31D	47913835	7.0000	104.906250	P	02/01/2038	\$520,000.00	\$545,512.50
104	WH5767	124852948	7.3260	104.906250	P	07/01/2037	\$518,241.30	\$543,667.51
101	AL05D	47568340	9.6250	104.906250	P	10/01/2037	\$517,000.00	\$542,365.31
106	WH6576	124960113	6.5000	103.640625	P	08/01/2037	\$521,372.23	\$540,353.44
101	AL31D	47913934	7.0000	104.906250	P	02/01/2038	\$510,000.00	\$535,021.88
101	AL05D	47023981	9.6750	104.906250	P	09/01/2037	\$509,000.00	\$533,972.81
108	WH5992	124701566	6.3750	102.390625	P	08/01/2036	\$520,511.96	\$532,955.45
106	WH6576	124961038	6.7500	103.640625	P	09/01/2037	\$513,398.20	\$532,089.10
101	AL05D	40788010	9.2250	104.906250	P	08/01/2037	\$505,000.00	\$529,776.56
101	AL05D	47501341	8.7000	104.906250	P	12/01/2037	\$504,000.00	\$528,727.50
106	WH2185	120858766	6.5250	103.640625	P	06/01/2036	\$508,000.00	\$526,494.38
101	AL05D	47607700	9.2500	104.906250	P	12/01/2037	\$498,400.00	\$522,852.75
101	AL05D	47607551	9.2500	104.906250	P	12/01/2037	\$496,800.00	\$521,174.25
101	AL05D	40732513	9.3500	104.906250	P	07/01/2037	\$495,000.00	\$519,285.94
101	AL38D	47666391	8.8750	104.906250	P	12/01/2037	\$495,000.00	\$519,285.94
108	WH5992	124702770	7.3750	104.906250	P	02/01/2037	\$489,777.23	\$513,806.93
104	WH5767	124853326	6.3400	102.390625	P	07/01/2037	\$501,014.69	\$512,992.07
101	AL05D	47391602	9.0500	104.906250	P	09/01/2037	\$489,000.00	\$512,991.56
106	WH6238	124842048	5.2500	100.703125	P	06/01/2037	\$508,905.55	\$512,483.79
106	WH6238	124841370	6.7500	103.640625	P	06/01/2037	\$494,062.77	\$512,049.74
104	WH5767	124852773	6.5400	103.640625	P	07/01/2037	\$490,506.14	\$508,363.83
101	AL38D	46827846	8.6750	104.906250	P	09/01/2037	\$475,000.00	\$498,304.69
106	WH4427	124223637	6.6250	102.390625	P	03/01/2037	\$480,668.02	\$492,158.99
106	WH3917	123189425	6.8750	103.640625	P	11/01/2036	\$473,241.35	\$490,470.29
101	AL05D	40776957	8.2500	104.906250	P	07/01/2037	\$465,000.00	\$487,814.06
106	WH4427	124227372	5.7500	102.609375	P	04/01/2037	\$471,584.08	\$483,889.48
104	WH5767	124853227	6.5900	103.640625	P	07/01/2037	\$466,653.78	\$483,642.89
106	WH6238	124841362	5.8750	102.609375	P	05/01/2037	\$468,768.07	\$480,999.99
106	WH4427	124225145	5.2500	100.703125	P	04/01/2037	\$473,371.86	\$476,700.26
101	AL24D	40812109	10.2000	104.906250	P	08/01/2037	\$453,600.00	\$475,854.75
101	AL24D	47330843	7.7500	104.906250	P	09/01/2037	\$448,000.00	\$469,980.00
106	WH6238	124841289	6.7500	103.640625	P	06/01/2037	\$452,327.31	\$468,794.85
106	WH4427	124224601	6.3750	102.390625	P	04/01/2037	\$452,142.58	\$462,951.61
106	WH4427	124223710	7.0000	104.906250	P	04/01/2037	\$438,285.99	\$459,769.40
104	WH5767	124852625	6.5900	103.640625	P	06/01/2037	\$441,869.45	\$457,956.26
104	WH5767	124853276	6.5900	103.640625	P	07/01/2037	\$441,408.56	\$457,478.59
106	WH6238	124842097	6.7500	102.390625	P	05/01/2037	\$442,786.54	\$453,371.91
101	AL05D	40888893	8.5000	104.906250	P	01/01/2038	\$431,738.29	\$452,920.45
104	WH4061	123343766	7.0000	104.906250	P	11/01/2036	\$427,282.38	\$448,245.92
104	WH5767	124853441	6.7400	103.640625	P	07/01/2037	\$431,783.01	\$447,502.61
106	WH4427	124224049	6.1250	102.390625	P	04/01/2037	\$436,674.46	\$447,113.71
104	WH5767	124853086	6.4780	102.390625	P	07/01/2037	\$435,985.48	\$446,408.26
104	WH5767	124853490	6.0780	102.390625	P	07/01/2037	\$435,560.62	\$445,973.24
101	AL24D	40758526	12.9250	104.906250	P	08/01/2037	\$424,498.81	\$445,325.78
106	WH6238	124841727	6.7500	102.390625	P	05/01/2037	\$433,409.86	\$443,771.06
106	WH4429	124454919	6.6250	102.390625	P	03/01/2037	\$432,892.04	\$443,240.87
108	WH3581	123233389	6.5000	103.640625	P	11/01/2036	\$424,403.23	\$439,854.16
106	WH6238	124841990	5.8750	102.609375	P	06/01/2037	\$417,006.28	\$427,887.54
101	AL13D	47903596	5.5000	102.609375	P	02/01/2038	\$417,000.00	\$427,881.09
101	AL05D	40725004	6.1250	102.390625	P	04/01/2037	\$417,000.00	\$426,968.91
104	WH5767	124852708	7.0900	104.906250	P	07/01/2037	\$406,850.32	\$426,811.41
106	WH6238	124841636	7.0000	104.906250	P	07/01/2037	\$406,864.83	\$425,777.57
101	AL24D	40132326	6.5000	102.390625	P	03/01/2037	\$415,200.00	\$425,125.88
104	WH5767	124853425	6.4900	102.390625	P	07/01/2037	\$414,138.20	\$424,038.69
101	AL13D	47748553	6.2750	102.390625	P	01/01/2038	\$413,609.07	\$423,496.91
101	AL24D	124397498	6.8750	102.390625	P	04/01/2037	\$411,999.99	\$421,848.36

Report ID: dl\_alc

Page 2 of 26



THE BANK OF NEW YORK MELLON

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Lehman Commercial Paper Inc.

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106	WH6238	124841297	6.5000	102.390625	P	05/01/2037	\$411,874.69	\$421,721.07
104	WH5767	124853102	6.9400	103.640625	P	07/01/2037	\$399,798.65	\$414,353.82
106	WH4427	124224577	6.7500	102.390625	P	04/01/2037	\$401,552.96	\$411,152.59
104	WH5767	124853037	6.9400	103.640625	P	07/01/2037	\$393,329.54	\$407,649.19
106	WH6238	124841479	5.8750	102.609375	P	06/01/2037	\$396,252.71	\$406,592.43
108	WH5992	124702622	7.5000	104.906250	P	02/01/2037	\$385,422.26	\$404,332.04
108	WH3479	123051963	6.6250	103.640625	P	09/01/2036	\$386,032.14	\$400,086.12
106	WH6238	124842055	6.6250	103.640625	P	07/01/2037	\$385,982.40	\$400,034.57
104	WH5767	124853219	6.8900	103.640625	P	07/01/2037	\$384,862.26	\$398,873.65
106	WH6238	124841321	7.7500	104.906250	P	06/01/2037	\$378,610.20	\$397,185.76
101	AL05D	40868937	6.5000	104.906250	P	10/01/2037	\$375,200.00	\$393,608.25
106	WH6238	124841487	5.8750	102.609375	P	05/01/2037	\$382,409.27	\$392,387.76
106	WH6576	124961251	6.8750	102.390625	P	05/01/2037	\$382,603.48	\$391,750.09
106	WH6238	124842071	6.5000	103.640625	P	06/01/2037	\$377,445.84	\$391,187.23
104	WH5767	124853110	7.2400	104.906250	P	07/01/2037	\$372,790.85	\$391,080.90
106	WH431	116627512	8.1250	107.296875	P	12/01/2035	\$364,000.00	\$390,560.63
106	WH6576	124960329	6.5000	103.640625	P	08/01/2037	\$375,384.25	\$389,050.58
104	WH5767	124852989	6.6250	103.640625	P	06/01/2037	\$374,197.80	\$387,820.94
101	AL13D	47919287	6.8750	103.640625	P	02/01/2038	\$370,500.00	\$383,988.52
106	WH6576	124960873	5.2500	100.703125	P	08/01/2037	\$380,819.27	\$383,496.91
106	WH4427	124224569	8.0000	107.296875	P	03/01/2037	\$356,527.91	\$382,543.31
101	AL27D	33708876	6.2500	102.390625	P	03/01/2037	\$372,000.00	\$380,893.13
106	WH4427	124224585	6.7500	102.390625	P	04/01/2037	\$371,541.47	\$380,423.63
104	WH6610D	124981838	7.5000	104.906250	P	12/01/2036	\$361,600.00	\$379,341.00
106	WH6576	124960592	5.8750	102.609375	P	07/01/2037	\$368,929.41	\$378,556.16
108	WH3479	123049439	6.8750	103.640625	P	09/01/2036	\$361,922.74	\$375,098.99
106	WH4427	124224635	6.7500	102.390625	P	03/01/2037	\$364,760.53	\$373,480.59
106	WH4599	123895088	7.6250	104.906250	P	12/01/2036	\$354,964.46	\$372,379.90
104	WH5767	124853474	7.2400	104.906250	P	07/01/2037	\$353,672.64	\$371,024.70
104	WH5767	124852831	6.8400	103.640625	P	07/01/2037	\$355,704.87	\$368,654.54
101	AL05D	47226899	8.4750	104.906250	P	09/01/2037	\$350,000.00	\$367,171.88
106	WH4427	124227950	6.7500	102.390625	P	04/01/2037	\$358,325.28	\$366,891.47
108	WH5992	124700873	6.1250	102.390625	P	12/01/2036	\$358,100.58	\$366,661.42
106	WH4427	124226150	5.7500	102.609375	P	04/01/2037	\$354,826.09	\$364,084.83
106	WH6238	124841792	6.7500	103.640625	P	06/01/2037	\$348,825.92	\$361,525.36
101	AL28D	40682758	8.6750	104.906250	P	07/01/2037	\$340,000.00	\$356,681.25
101	AL05D	40741092	9.0250	104.906250	P	07/01/2037	\$338,000.00	\$354,583.13
101	AL05D	47650189	9.3250	104.906250	P	11/01/2037	\$337,368.87	\$353,921.03
106	WH4427	124224668	6.7500	102.390625	P	04/01/2037	\$345,000.69	\$353,248.36
106	WH4427	124225715	6.7500	102.390625	P	04/01/2037	\$342,236.73	\$350,418.33
106	WH6238	124841628	5.7500	102.609375	P	04/01/2037	\$341,473.50	\$350,383.82
104	WH6610D	124982976	6.8750	102.390625	P	04/01/2037	\$341,000.00	\$349,152.03
106	WH4427	124224148	6.5000	102.390625	P	04/01/2037	\$336,331.97	\$344,372.41
104	WH5767	124853268	6.3400	102.390625	P	07/01/2037	\$335,674.59	\$343,699.31
101	AL05D	47158142	7.2500	104.906250	P	08/01/2037	\$325,000.00	\$340,945.31
108	WH5992	124701491	6.6250	103.640625	P	12/01/2036	\$328,867.81	\$340,840.65
101	AL05D	47315742	7.7750	104.906250	P	09/01/2037	\$320,854.61	\$336,586.54
104	WH5767	124853045	7.0780	104.906250	P	07/01/2037	\$319,877.19	\$335,671.16
101	AL13D	47915954	5.8750	102.609375	P	02/01/2038	\$326,459.70	\$334,978.26
106	WH4427	124226127	8.0000	107.296875	P	04/01/2037	\$312,175.71	\$334,954.78
101	AL13D	47858444	7.3750	104.906250	P	01/01/2038	\$318,007.83	\$333,610.09
106	WH6238	124841552	6.7500	103.640625	P	06/01/2037	\$319,112.17	\$330,729.85
108	WH5992	124703117	8.0000	107.296875	P	02/01/2037	\$307,478.13	\$329,914.42
101	AL05D	47451620	10.5250	104.906250	P	11/01/2037	\$314,035.90	\$329,443.29
104	WH4061	123343220	6.5000	103.640625	P	09/01/2036	\$317,181.70	\$328,729.10
106	WH4427	123905382	6.2500	102.390625	P	01/01/2037	\$300,612.93	\$326,893.99
104	WH4061	123356461	8.5000	107.296875	P	07/01/2036	\$311,010.39	\$322,548.28
104	WH5767	124852815	6.8900	103.640625	P	07/01/2037	\$307,408.35	\$322,333.11
106	WH6238	124842030	6.8750	103.640625	P	06/01/2037		\$318,599.94

Report ID: dl\_alc

Page 3 of 26



The Bank of New York  
TRI-PARTY

Investor Allocation Detail Report  
Lehman Commercial Paper Inc.

Production Run : 09/12/2008

LCPI

Print Date : 09/15/2008 08:31 AM

Investor Name : DANSKE BANK A/S, LONDON BRANCH  
Investor Reference No : WDAN  
Trade Reference No : 92LNAQO

Investment Amount : \$300,000,000.00  
Required Amount : \$345,000,000.00  
Trade Margin % : 15.00

Asset Grade : B  
Pricing Service : Bloomberg

Sub-Cust	Pool No	Loan No	Coupon %	Pricing %	Status	Maturity Date	Asset Amount	Market Value
106	WH4429	124454968	6.2500	102.390625	P	04/01/2037	\$310,635.51	\$318,061.64
106	WH6238	124841941	6.0000	102.390625	P	06/01/2037	\$308,463.01	\$315,837.20
106	WH6238	124841644	6.2500	102.390625	P	06/01/2037	\$308,161.57	\$315,528.56
101	AL05D	40866584	10.0000	104.906250	P	10/01/2037	\$300,000.00	\$314,718.75
101	WE15	124026030	5.8750	102.609375	P	01/01/2036	\$303,857.89	\$311,786.68
101	AL05D	40666083	8.1250	107.296875	P	06/01/2037	\$289,000.00	\$310,087.97
101	AL13D	47974936	5.7500	102.609375	P	02/01/2038	\$300,000.00	\$307,828.13
108	WH3581	123226417	8.0000	107.296875	P	07/01/2036	\$286,647.36	\$307,563.66
101	AL05D	40914954	8.6250	104.906250	P	01/01/2038	\$292,500.00	\$306,850.78
101	AL05D	40915142	8.6250	104.906250	P	01/01/2038	\$292,500.00	\$306,850.78
104	WH5767	124853029	6.2900	102.390625	P	07/01/2037	\$298,469.88	\$305,605.18
106	WH6576	124960691	5.2500	100.703125	P	08/01/2037	\$301,750.88	\$303,872.57
106	WH6238	124842014	5.7500	102.609375	P	07/01/2037	\$295,780.31	\$303,498.33
101	AL24D	47881487	11.7500	104.906250	P	01/01/2038	\$289,000.00	\$303,179.06
101	AL24D	47886304	11.7500	104.906250	P	02/01/2038	\$289,000.00	\$303,179.06
106	WH4925	123964868	6.8750	103.640625	P	11/01/2036	\$292,041.00	\$302,673.12
106	WH4427	124226416	6.5000	102.390625	P	04/01/2037	\$295,015.39	\$302,068.10
106	WH4429	124452707	7.6250	104.906250	P	05/01/2037	\$286,121.93	\$300,159.79
101	AL13D	47801568	7.0000	104.906250	P	12/01/2037	\$284,531.40	\$298,491.22
106	WH4427	124225541	6.0000	102.390625	P	04/01/2037	\$283,577.78	\$290,357.06
104	WH5767	124852724	6.2900	102.390625	P	07/01/2037	\$283,562.48	\$290,341.40
106	WH4427	124227208	6.5000	102.390625	P	04/01/2037	\$282,428.43	\$289,180.23
106	WH4427	124226937	6.0000	102.390625	P	03/01/2037	\$279,727.25	\$286,414.48
106	WH4427	124225947	6.7500	102.390625	P	04/01/2037	\$279,155.54	\$285,829.10
106	WH4427	124222431	7.0000	104.906250	P	03/01/2037	\$271,089.42	\$284,389.74
106	WH4599	123895799	7.8750	104.906250	P	01/01/2037	\$266,253.04	\$278,316.08
101	AL05D	40478687	8.0500	107.296875	P	05/01/2037	\$259,512.93	\$278,449.26
106	WH6576	124960709	5.2500	100.703125	P	08/01/2037	\$276,350.99	\$278,294.08
106	WH6576	124960683	5.7500	102.609375	P	07/01/2037	\$268,540.68	\$275,547.91
106	WH6238	124841529	6.7500	103.640625	P	06/01/2037	\$265,196.51	\$274,851.32
106	WH6576	124961285	7.0000	104.906250	P	07/01/2037	\$261,798.07	\$274,642.54
101	AL24D	40741191	9.3750	104.906250	P	07/01/2037	\$261,550.05	\$274,382.35
101	AL05D	47463815	10.4500	104.906250	P	10/01/2037	\$261,000.00	\$273,805.31
101	AL24D	40491409	7.1250	104.906250	P	05/01/2037	\$260,970.00	\$273,773.84
101	AL26D	39352877	10.6000	107.296875	P	11/01/2036	\$255,000.00	\$273,607.03
101	AL13D	47945399	7.3750	104.906250	P	01/01/2038	\$256,304.82	\$268,879.78
106	WH4427	124225368	6.7500	102.390625	P	04/01/2037	\$262,500.57	\$268,775.97
106	WH4599	123894893	7.5000	104.906250	P	01/01/2037	\$256,116.18	\$268,681.88
106	WH4427	124222449	6.0000	102.390625	P	04/01/2037	\$262,079.41	\$268,344.75
108	WH125	118206838	5.8750	102.609375	P	07/01/2035	\$261,003.24	\$267,813.79
106	WH6238	124841537	7.2500	104.906250	P	06/01/2037	\$254,716.47	\$267,213.50
101	AL05D	40562399	8.4500	107.296875	P	06/01/2037	\$245,990.00	\$263,939.56
108	WH5992	124703646	7.2500	104.906250	P	03/01/2037	\$247,895.10	\$260,057.45
101	AL05D	40044042	8.3750	107.296875	P	02/01/2037	\$241,956.43	\$259,611.69
106	WH4427	124223017	7.8750	104.906250	P	04/01/2037	\$244,467.16	\$256,461.33
106	WH6576	124961046	5.1250	100.703125	P	09/01/2037	\$254,394.07	\$256,182.78
106	WH3379	123203036	6.7500	103.640625	P	12/01/2036	\$246,317.67	\$255,285.17
106	WH6238	124841933	8.2500	107.296875	P	01/01/2037	\$233,919.73	\$250,988.56
106	WH6576	124960394	5.8750	102.609375	P	07/01/2037	\$242,608.26	\$248,938.82
101	AL24D	40724460	10.2500	104.906250	P	07/01/2037	\$236,702.61	\$248,315.83
101	AL24D	40537383	9.7500	107.296875	P	06/01/2037	\$230,990.00	\$247,845.05
101	AL13D	47922976	6.5000	103.640625	P	02/01/2038	\$238,838.68	\$247,533.90
108	WH5992	124706235	7.3750	104.906250	P	04/01/2037	\$235,820.39	\$247,390.33
106	WH6238	124841719	6.5000	102.390625	P	01/01/2037	\$239,701.74	\$245,432.11
104	WH6610D	124983891	7.8750	104.906250	P	05/01/2037	\$233,280.00	\$244,725.30
104	WH6610D	124984287	5.5000	102.609375	P	06/01/2037	\$238,500.00	\$244,723.36
101	AL13D	47863972	6.5000	103.640625	P	02/01/2038	\$236,000.00	\$244,591.88
106	WH4427	124224692	6.5000	102.390625	P	03/01/2037	\$234,508.13	\$240,114.34
106	WH6238	124841750	6.5000	102.390625	P	01/01/2037	\$233,419.46	\$238,999.64

Report ID: dl\_alc

Page 4 of 26





THE BANK OF NEW YORK MELLON

The Bank of New York  
TRI-PARTY  
Investor Allocation Detail Report  
Lehman Commercial Paper Inc.

Production Run : 09/12/2008

LCPI

Print Date : 09/15/2008 08:31 AM

Investor Name : DANSKE BANK A/S, LONDON BRANCH  
Investor Reference No : WDAN  
Trade Reference No : 92LNAQ0

Investment Amount : \$300,000,000.00  
Required Amount : \$345,000,000.00  
Trade Margin % : 15.00

Asset Grade : B  
Pricing Service : Bloomberg

Sub-Cust	Pool No	Loan No	Coupon %	Pricing %	Status	Maturity Date	Asset Amount	Market Value
106	WH6238	124841776	6.5000	103.640625	P	06/01/2037	\$230,058.47	\$238,434.04
106	WH4427	124223322	6.7500	102.390625	P	03/01/2037	\$230,682.50	\$236,197.25
101	AL27D	33671801	9.5000	107.296875	P	01/01/2037	\$220,000.00	\$236,053.13
106	WH4427	124225251	6.2500	102.390625	P	04/01/2037	\$228,572.78	\$234,037.10
104	WH8780	124744533	9.0000	107.296875	P	06/01/2037	\$217,485.15	\$233,354.77
104	WH6610D	124983107	7.5000	104.906250	P	04/01/2037	\$216,750.00	\$227,384.30
101	AL05D	40834913	7.8750	104.906250	P	07/01/2037	\$213,285.17	\$226,597.50
101	AL24D	40350761	11.2500	104.906250	P	07/01/2037	\$215,899.44	\$223,749.47
104	WH5767	124853250	6.8400	103.640625	P	07/01/2037	\$211,955.73	\$223,552.25
101	TI88C	47239462	7.0000	104.906250	P	08/01/2037	\$212,215.32	\$222,354.81
106	WH6576	124860519	5.7500	102.609375	P	09/01/2037	\$212,725.69	\$221,857.19
104	WH5767	124853318	6.6400	103.640625	P	07/01/2037	\$209,762.13	\$220,470.23
104	WH6610D	124981275	7.3750	104.906250	P	06/01/2036	\$210,898.25	\$220,053.58
106	TO74	108144072	5.8750	102.609375	P	11/01/2032	\$207,950.96	\$216,401.38
101	UD78	110798972	6.5000	102.390625	P	12/01/2032	\$207,978.39	\$213,468.27
108	WH5992	122618028	7.2500	104.906250	P	07/01/2036	\$203,145.45	\$212,937.02
104	WH5767	124853292	7.1900	104.906250	P	07/01/2037	\$202,232.08	\$212,922.29
106	WH4427	124227091	6.7500	102.390625	P	03/01/2037	\$207,273.28	\$213,112.27
106	WH6576	124960733	5.7500	102.609375	P	08/01/2037	\$199,343.39	\$212,681.82
106	WH6576	124960857	5.7500	102.609375	P	08/01/2037	\$205,843.74	\$211,214.98
106	WH6576	124960220	7.2500	104.906250	P	07/01/2037	\$202,232.08	\$209,123.68
101	WE540	31333388	6.2500	102.390625	P	08/01/2035	\$190,716.00	\$207,066.69
101	AL24D	40030918	9.6250	107.296875	P	02/01/2037	\$195,788.44	\$204,632.31
101	AL24D	40507782	12.1250	107.296875	P	05/01/2037	\$195,788.44	\$203,864.05
106	WC71	117597930	6.7500	103.640625	P	09/01/2035	\$195,171.27	\$202,916.36
106	WH6238	124841909	6.8750	103.640625	P	07/01/2037	\$191,346.63	\$202,276.72
104	WH5767	124852690	7.2900	104.906250	P	07/01/2037	\$190,768.60	\$200,734.57
108	WH5992	124707688	6.2500	102.390625	P	05/01/2037	\$189,194.80	\$195,329.16
104	WH5767	124853151	6.8900	103.640625	P	07/01/2037	\$188,424.28	\$195,284.10
106	WH6238	124841768	5.7500	102.609375	P	12/01/2036	\$186,330.82	\$194,131.60
106	WH6576	124960535	6.1250	102.390625	P	08/01/2037	\$183,481.04	\$193,813.61
106	WH4427	124223959	6.7500	102.390625	P	03/01/2037	\$171,701.88	\$190,785.29
106	VS42	116412719	6.2500	102.390625	P	12/01/2034	\$171,701.88	\$187,867.38
101	AL13D	47995360	6.0000	102.390625	P	02/01/2036	\$171,701.88	\$184,303.13
104	WH5767	124853359	6.6780	103.640625	P	07/01/2037	\$171,701.88	\$182,821.30
101	VA65	112376652	6.5000	103.640625	P	11/01/2033	\$171,701.88	\$180,759.91
108	WH1611	120241435	7.1250	104.906250	P	01/01/2036	\$171,701.88	\$180,126.00
101	UF06	111450856	6.8750	103.640625	P	10/01/2031	\$171,701.88	\$180,002.63
104	WH5767	124852563	7.0780	104.906250	P	06/01/2037	\$168,900.00	\$179,566.84
101	AL05D	47520077	8.5000	104.906250	P	10/01/2037	\$168,900.00	\$177,186.66
101	FREP	107034456	7.5000	107.453125	P	01/01/2032	\$162,697.19	\$174,823.21
108	WH3479	123058448	8.5000	103.640625	P	11/01/2036	\$162,697.19	\$173,424.47
104	WH5767	124853078	7.3260	104.906250	P	07/01/2037	\$162,697.19	\$172,646.58
106	WH4427	124224726	6.7500	102.390625	P	04/01/2037	\$162,697.19	\$172,357.83
101	EB1F	14007181	9.8700	104.140625	P	08/01/2017	\$162,697.19	\$172,251.80
106	WH4427	124226631	5.3750	100.703125	P	04/01/2037	\$162,697.19	\$171,991.43
106	WH4427	124226903	5.3750	100.703125	P	04/01/2037	\$162,697.19	\$171,991.43
101	TW29	108803636	8.5000	107.296875	P	10/01/2030	\$162,697.19	\$171,928.17
101	WE458	103990810	8.0000	107.296875	P	09/01/2029	\$162,697.19	\$169,375.22
104	WH6610D	124961533	6.8750	103.640625	P	07/01/2036	\$162,697.19	\$166,861.41
101	TI87C	33398082	6.7500	103.640625	P	11/01/2036	\$159,890.57	\$165,711.59
101	WE202	110490943	7.0000	104.906250	P	07/01/2031	\$157,840.86	\$165,584.93
106	WH6238	124841917	6.7500	103.640625	P	06/01/2037	\$157,840.86	\$164,479.20
101	AL38D	40898157	8.2500	104.906250	P	12/01/2037	\$156,676.98	\$164,363.94
106	WH6238	124841511	6.5000	103.640625	P	07/01/2037	\$156,676.98	\$164,143.62
101	AL05D	47914015	7.2500	104.906250	P	02/01/2038	\$154,000.00	\$161,555.63
101	WE463	111652509	7.4500	104.906250	P	02/01/2033	\$153,898.16	\$161,448.79
101	WE208	111051207	6.5000	103.640625	P	09/01/2032	\$154,976.62	\$160,618.74
101	VC34	112600564	6.0000	102.390625	P	10/01/2032	\$156,543.68	\$160,286.05

Report ID: dl\_alc

Page 5 of 26



**The Bank of New York  
TRI-PARTY  
Investor Allocation Detail Report  
Lehman Commercial Paper Inc.**

Production Run : 09/12/2008

LCPI

Print Date : 09/15/2008 08:31 AM

Investor Name : DANSKE BANK A/S, LONDON BRANCH

Investment Amount : \$300,000,000.00

Investor Reference No : WDAN

Required Amount : \$345,000,000.00

Trade Reference No : 92LNAQ0

Trade Margin % : 15.00

Asset Grade : B

Pricing Service : Bloomberg

Sub-Cust	Pool No	Loan No	Coupon %	Pricing %	Status	Maturity Date	Asset Amount	Market Value
101	WE463	111449518	6.8750	103.640625	P	10/01/2032	\$154,650.03	\$160,280.26
106	WH3563	123060907	6.8750	103.640625	P	11/01/2036	\$154,173.25	\$159,786.12
101	WE208	112929039	7.7500	107.453125	P	04/01/2034	\$147,762.83	\$158,775.78
106	WH4427	124225210	5.5000	102.609375	P	04/01/2037	\$153,091.87	\$157,086.61
101	AL05D	47725726	8.7500	104.906250	P	01/01/2038	\$148,465.86	\$155,749.97
101	WE458	109620955	7.0000	104.906250	P	12/01/2031	\$147,889.04	\$155,144.85
101	TW29	108809096	7.5000	107.453125	P	06/01/2031	\$143,496.14	\$154,191.09
106	WH4427	124225160	6.7500	102.390625	P	03/01/2037	\$150,387.61	\$153,982.81
101	UF05	109894840	5.6250	102.609375	P	08/01/2032	\$148,941.83	\$152,828.28
106	WH4427	123901258	6.7500	102.390625	P	02/01/2037	\$147,214.98	\$150,734.34
101	UZ39	111485686	8.5000	107.453125	P	06/01/2030	\$140,261.64	\$150,715.52
106	WH6238	124841974	6.7500	103.640625	P	07/01/2037	\$145,136.19	\$150,420.05
106	WH6238	124841966	6.7500	103.640625	P	07/01/2037	\$145,130.75	\$150,414.42
108	VS42	116412248	6.0000	102.390625	P	04/01/2035	\$146,714.61	\$150,222.01
108	WH5992	124702192	6.2500	102.390625	P	02/01/2037	\$146,572.33	\$150,076.32
104	WH5767	124853466	6.1550	102.390625	P	07/01/2037	\$146,435.23	\$149,935.95
104	WH5767	124853458	7.2900	104.906250	P	06/01/2037	\$141,392.69	\$148,329.77
106	WH8722	116410002	6.3750	102.390625	P	12/01/2034	\$143,387.91	\$148,816.78
106	WH8638DD	125116913	6.7500	103.640625	P	08/01/2037	\$141,100.26	\$146,237.19
101	AL05D	46180014	8.3250	107.296875	P	05/01/2037	\$136,000.00	\$145,923.75
106	WH4427	124222373	6.0000	102.390625	P	03/01/2037	\$141,912.38	\$145,304.97
108	VV66	117062794	6.0000	102.390625	P	06/01/2035	\$141,125.39	\$144,499.17
104	WH5767	124853375	6.6900	103.640625	P	07/01/2037	\$139,234.33	\$144,303.33
101	WH4271	114971054	6.7500	100.703125	P	12/01/2032	\$142,474.89	\$143,476.67
106	WH6238	124841586	6.7500	103.640625	P	06/01/2037	\$138,172.57	\$143,202.92
101	VT13	116215583	7.5000	104.906250	P	08/01/2037	\$136,052.27	\$142,727.33
101	FREP	110268265	7.3750	104.906250	P	11/01/2031	\$135,648.20	\$142,303.44
106	WH3379	123900946	7.2500	104.906250	P	02/01/2037	\$135,207.68	\$141,841.31
101	UF05	109891986	7.0000	104.906250	P	03/01/2038	\$134,810.84	\$141,425.00
101	VT13	109658757	6.5000	103.640625	P	10/01/2032	\$136,356.24	\$141,320.46
106	WH3563	123211344	6.5000	103.640625	P	12/01/2036	\$135,859.99	\$140,806.14
106	WH6238	124841412	6.7500	103.640625	P	06/01/2037	\$135,064.52	\$139,981.71
101	WE458	110285335	7.5000	107.453125	P	09/01/2031	\$130,167.22	\$139,868.75
101	FN08	102798576	7.0000	103.640625	P	04/01/2033	\$134,673.63	\$139,576.59
104	WH5767	124852757	6.9400	103.640625	P	07/01/2037	\$133,909.03	\$138,784.16
101	WE202	110346129	6.7500	103.640625	P	11/01/2029	\$133,901.98	\$138,776.85
101	AL13D	47919352	5.0000	102.390625	P	02/01/2038	\$135,000.00	\$138,227.34
101	VT14	16000796	5.1250	100.703125	P	04/01/2033	\$135,978.89	\$136,934.99
106	WH4599	123895237	7.2500	104.906250	P	12/01/2036	\$129,757.41	\$136,123.63
104	WH5767	124852686	6.1280	102.390625	P	07/01/2037	\$132,510.93	\$135,678.77
101	SNPL	100590892	6.7500	103.640625	P	11/01/2027	\$129,979.91	\$134,711.99
101	FREP	108653361	7.5000	107.453125	P	07/01/2029	\$125,019.27	\$134,337.11
106	WH6238	124841602	5.7500	102.609375	P	06/01/2037	\$130,690.55	\$134,100.76
101	AL05D	40436644	8.1250	107.296875	P	06/01/2037	\$124,500.00	\$133,584.61
104	WH5767	124853417	6.4780	102.390625	P	07/01/2037	\$130,157.54	\$133,269.12
101	WH8660D	125118505	8.7500	107.296875	P	03/01/2030	\$122,867.79	\$131,833.30
101	AL26D	40130015	9.9250	107.296875	P	03/01/2037	\$122,550.00	\$131,492.32
108	WH1611	120239140	7.1250	104.906250	P	12/01/2035	\$124,837.88	\$130,962.74
101	AL26D	40395840	8.8750	107.296875	P	04/01/2037	\$121,277.26	\$130,126.71
101	TW29	109062521	7.0000	104.906250	P	08/01/2032	\$123,528.37	\$129,588.98
104	WH5767	124852617	6.2780	102.390625	P	07/01/2037	\$125,220.45	\$128,214.00
101	UA52	108590019	7.5000	107.453125	P	08/01/2032	\$119,124.08	\$128,002.55
106	VS84	116127606	4.8750	96.390625	P	06/01/2034	\$132,730.75	\$127,940.00
101	WE277	120254172	5.3750	100.703125	P	04/01/2036	\$126,868.10	\$127,760.14
106	WH6238	124842006	7.1250	104.906250	P	07/01/2037	\$121,075.86	\$127,016.14
101	WH6121D	124839606	7.5000	104.906250	P	01/01/2033	\$119,981.09	\$125,867.66
101	AL24D	40507980	9.5250	107.296875	P	06/01/2037	\$116,927.53	\$125,459.59
101	AL24D	46303103	9.9000	107.296875	P	06/01/2037	\$116,834.61	\$125,359.89
101	WE457	103989869	7.5000	107.453125	P	06/01/2029	\$115,984.81	\$124,629.30

Report ID: dl\_alc

Page 6 of 26



**The Bank of New York**  
**TRI-PARTY**  
**Investor Allocation Detail Report**  
**Lehman Commercial Paper Inc.**

Production Run : 09/12/2008

LCPI

Print Date : 09/15/2008 08:31 AM

Investor Name : DANSKE BANK A/S, LONDON BRANCH  
Investor Reference No : WDAN  
Trade Reference No : 92LNAQO

Investment Amount : \$300,000,000.00  
Required Amount : \$345,000,000.00  
Trade Margin % : 15.00

Asset Grade : B  
Pricing Service : Bloomberg

Sub-Cust	Pool No	Loan No	Coupon %	Pricing %	Status	Maturity Date	Asset Amount	Market Value
106	WH6238	124842139	6.5000	103.640625	P	07/01/2037	\$120,103.61	\$124,476.13
101	FN06	101889970	9.5000	103.640625	P	01/01/2027	\$119,807.01	\$124,168.73
101	WE463	106689821	7.6250	107.453125	P	04/01/2031	\$114,444.73	\$122,974.44
101	WE458	109891291	7.5000	104.906250	P	03/01/2038	\$117,141.86	\$122,889.13
104	WH5767	124852732	7.5650	104.906250	P	07/01/2037	\$116,477.04	\$122,191.69
101	FT12	104072970	7.2500	104.906250	P	01/01/2034	\$115,887.21	\$121,572.93
101	FREP	109551853	6.5000	103.640625	P	12/01/2031	\$117,157.48	\$121,422.74
106	WH6576	124960642	5.8750	102.609375	P	08/01/2037	\$117,554.98	\$120,622.43
108	WH5992	124706375	6.0000	102.390625	P	06/01/2036	\$116,527.16	\$119,312.89
101	TY05	109666479	7.0000	104.906250	P	03/01/2034	\$113,588.06	\$119,160.97
106	WH4427	124223470	6.0000	102.390625	P	03/01/2037	\$116,243.62	\$119,022.57
106	WH4599	123896342	7.5000	104.906250	P	12/01/2036	\$113,429.15	\$118,994.27
101	FREP	109669309	9.0000	107.296875	P	07/01/2030	\$109,873.30	\$117,890.62
101	UF06	111452876	8.0000	107.296875	P	10/01/2030	\$109,296.82	\$117,272.07
101	TW29	108821034	7.5000	107.453125	P	10/01/2031	\$108,078.67	\$116,133.91
101	WE202	110279429	7.0000	104.906250	P	06/01/2031	\$108,433.73	\$114,802.82
101	VT13	101187904	6.5000	103.640625	P	04/01/2033	\$109,665.38	\$113,657.89
101	FREP	110913480	7.0000	104.906250	P	04/01/2032	\$107,313.75	\$112,578.83
101	VT13	114113087	7.5000	103.640625	P	05/01/2026	\$108,459.73	\$112,408.34
106	VS42	116411661	6.3750	102.390625	P	12/01/2034	\$109,132.04	\$111,740.98
101	TQ41	107886475	7.5000	107.453125	P	08/01/2029	\$103,867.42	\$111,608.79
101	WE197	109105239	6.7500	103.640625	P	11/01/2031	\$106,175.06	\$110,040.50
106	WH6238	124841818	5.7500	102.609375	P	07/01/2037	\$106,685.14	\$109,468.96
101	VT13	11440039	6.5000	103.640625	P	11/01/2031	\$105,090.50	\$108,916.45
106	VS74D	121156657	6.2500	102.390625	P	07/01/2035	\$105,580.81	\$108,104.85
101	WE201	107363897	7.8750	107.453125	P	06/01/2031	\$99,956.08	\$107,405.93
101	WH8665	125141358	5.7500	102.609375	P	03/01/2038	\$104,511.23	\$107,238.32
101	WE458	110280849	7.5000	107.453125	P	10/01/2029	\$99,455.15	\$106,867.67
101	WE208	110796539	7.2500	104.906250	P	10/01/2036	\$101,802.75	\$106,797.45
101	VT13	14057087	6.5000	102.390625	P	12/01/2032	\$103,253.30	\$105,721.70
101	UA49	110342268	6.7500	103.765625	P	02/01/2034	\$101,094.28	\$104,901.11
101	WE458	109065820	7.5000	107.453125	P	05/01/2031	\$97,584.81	\$104,857.93
101	WE342	109888909	7.0000	104.906250	P	07/01/2031	\$99,769.38	\$104,664.32
101	FNT16	106503410	7.3750	104.906250	P	09/01/2033	\$99,223.39	\$104,091.54
101	VT13	109895045	7.0000	104.906250	P	09/01/2032	\$96,434.35	\$103,263.79
101	FS42	104994405	6.3750	102.796875	P	02/01/2026	\$100,371.33	\$103,178.59
101	WH8627D	125113324	6.3750	102.390625	P	08/01/2034	\$100,168.18	\$102,562.83
104	WH6610D	125001966	9.0000	104.906250	P	08/01/2037	\$97,229.67	\$102,000.00
106	WH4427	124222605	6.6250	102.390625	P	04/01/2037	\$99,416.28	\$101,792.95
101	FREP	105467393	7.6250	104.906250	P	05/01/2036	\$96,226.28	\$100,947.38
101	WE342	103771226	6.6250	103.640625	P	12/01/2026	\$96,435.52	\$99,946.38
101	WB58	14356836	9.5000	107.296875	P	10/01/2032	\$92,131.60	\$98,854.33
101	UF05	102566684	8.0000	107.453125	P	06/01/2025	\$91,180.80	\$97,976.62
106	WH4599	123895187	7.5000	104.906250	P	12/01/2036	\$91,357.45	\$95,839.67
101	WE458	104592985	8.5000	107.453125	P	04/01/2030	\$88,770.49	\$93,237.60
101	WE208	111028437	6.5000	103.640625	P	09/01/2032	\$89,627.84	\$92,890.85
104	WH5767	124852906	6.8400	103.640625	P	07/01/2037	\$89,542.85	\$92,802.77
101	FREP	102715356	8.0000	107.296875	P	10/01/2036	\$85,569.06	\$91,812.93
101	UA52	109208546	6.1250	102.390625	P	09/01/2029	\$89,485.68	\$91,824.95
101	WE208	112630090	7.0000	104.906250	P	05/01/2029	\$87,080.82	\$91,353.22
101	WE458	109910992	7.5000	107.453125	P	11/01/2031	\$85,015.29	\$91,351.59
101	FNT12	105601926	8.0000	107.453125	P	08/01/2027	\$84,537.80	\$90,838.51
101	TT72	108088147	8.0000	107.296875	P	11/01/2030	\$83,711.09	\$89,819.38
101	TZ57	109062513	7.5000	106.203125	P	08/01/2032	\$84,447.01	\$89,685.36
106	VS74D	118037514	6.8750	103.640625	P	08/01/2032	\$86,447.72	\$89,594.96
101	FNW9	105751358	7.6250	107.453125	P	08/01/2029	\$83,203.90	\$89,405.19
108	TM75	107302796	6.5000	103.640625	P	11/01/2032	\$86,151.65	\$89,288.11
101	FREP	103786661	7.5000	107.453125	P	12/01/2031	\$83,079.04	\$89,271.02
101	WH8665	125147314	7.5000	107.453125	P	04/01/2031	\$82,593.06	\$88,748.82

Report ID: dl\_alc

Page 7 of 26



THE BANK OF NEW YORK MELLON

The Bank of New York  
TRI-PARTYInvestor Allocation Detail Report  
Lehman Commercial Paper Inc.

Production Run : 09/12/2008

LCPI

Print Date : 09/15/2008 08:31 AM

Investor Name : DANSKE BANK A/S, LONDON BRANCH  
Investor Reference No : WDAN  
Trade Reference No : 92LNAQOInvestment Amount : \$300,000,000.00  
Required Amount : \$345,000,000.00  
Trade Margin % : 15.00Asset Grade : B  
Pricing Service : Bloomberg

Sub-Cust	Pool No	Loan No	Coupon %	Pricing %	Status	Maturity Date	Asset Amount	Market Value
106	TO74	108144676	5.8750	102.609375	P	12/01/2032	\$86,288.31	\$88,539.90
101	FREP	112931597	6.5000	103.640625	P	01/01/2034	\$84,995.00	\$88,089.35
101	WE202	110215225	7.5000	107.453125	P	06/01/2032	\$81,592.82	\$87,674.03
101	WE208	112598321	6.2500	102.390625	P	04/01/2033	\$84,909.74	\$86,939.61
101	WE458	110208436	7.8750	107.453125	P	10/01/2030	\$80,585.92	\$86,582.09
101	VT13	117071340	8.7500	107.453125	P	11/01/2025	\$80,407.30	\$86,400.16
101	VT13	17406836	6.0000	102.390625	P	06/01/2034	\$84,314.15	\$86,329.79
101	VT13	117067769	8.3750	107.453125	P	12/01/2025	\$80,303.73	\$86,288.87
101	WE458	106042559	6.8750	103.640625	P	06/01/2029	\$83,208.28	\$86,237.58
101	UA49	110130929	7.0000	104.906250	P	03/01/2032	\$82,011.80	\$86,035.50
101	WE201	107197303	7.5000	107.453125	P	07/01/2031	\$79,263.06	\$85,170.63
106	WH4427	124226978	6.1250	102.390625	P	03/01/2037	\$83,150.83	\$85,138.65
101	WE458	109932632	7.2500	104.906250	P	12/01/2031	\$81,055.50	\$85,032.29
101	FT10	102922135	8.5000	107.296875	P	09/01/2035	\$78,744.91	\$84,490.83
106	WH4427	124222308	6.6250	102.390625	P	04/01/2037	\$81,961.79	\$83,921.19
101	WE334	103790101	7.7500	107.453125	P	05/01/2029	\$77,334.27	\$83,098.08
101	UA52	109075200	6.2500	102.390625	P	05/01/2035	\$81,011.29	\$82,947.97
106	WH4599	123895971	7.3750	104.906250	P	12/01/2036	\$78,707.65	\$82,569.24
101	WE458	109068635	7.5000	107.453125	P	02/01/2029	\$76,818.04	\$82,543.38
101	FREP	107088791	6.7500	103.640625	P	11/01/2031	\$79,351.33	\$82,240.21
101	VC34	112596721	6.8750	103.640625	P	12/01/2033	\$78,814.65	\$81,684.00
106	WE546	114175268	6.1250	102.390625	P	08/01/2034	\$79,721.25	\$81,627.09
101	VT13	117072272	8.0000	107.453125	P	05/01/2027	\$75,730.18	\$81,374.44
101	FREP	111982764	7.5000	107.453125	P	03/01/2031	\$75,635.65	\$81,272.87
101	FREP	111897005	7.0000	104.906250	P	01/01/2032	\$77,179.95	\$80,966.59
101	FNT18	106776388	7.0000	104.906250	P	11/01/2031	\$76,876.62	\$80,648.38
101	FS42	105132625	7.5000	104.906250	P	08/01/2028	\$78,387.48	\$80,135.24
101	UA52	109547265	7.0000	104.906250	P	05/01/2031	\$76,305.18	\$80,048.90
101	VT13	101988038	8.6250	107.453125	P	06/01/2027	\$74,219.59	\$79,751.27
106	WH6238	124841461	5.5000	102.609375	P	05/01/2037	\$77,543.67	\$79,567.08
101	WE205	111448106	6.5000	103.640625	P	02/01/2034	\$76,744.19	\$79,538.16
101	WH8665	125141242	7.5000	107.453125	P	10/01/2031	\$72,907.53	\$78,341.42
101	WE208	104111711	8.0000	104.906250	P	08/01/2028	\$74,666.08	\$78,329.38
101	FN23	104766415	7.5000	103.640625	P	04/01/2033	\$75,107.10	\$77,841.47
101	VS84	14187439	5.6250	102.609375	P	12/01/2032	\$75,568.60	\$77,540.47
101	WE208	113787915	8.0000	107.296875	P	11/01/2031	\$71,521.34	\$76,740.16
101	FREP	102283777	8.0000	107.296875	P	09/01/2033	\$70,238.05	\$75,363.23
101	FREP	106898323	7.1250	104.906250	P	05/01/2031	\$71,172.71	\$74,664.62
101	FN36	108559931	6.1250	102.390625	P	11/01/2030	\$72,262.43	\$73,989.95
101	WH8627D	125111120	8.0000	107.296875	P	01/01/2032	\$68,909.05	\$73,937.26
101	FN17	102576832	8.0000	107.296875	P	11/01/2027	\$68,185.03	\$73,160.41
101	WE458	110204989	7.2500	103.640625	P	02/01/2029	\$70,501.71	\$73,068.41
101	FREP	102531910	8.0000	107.296875	P	12/01/2024	\$67,532.39	\$72,460.14
101	FNT18	106746159	8.7500	107.296875	P	12/01/2029	\$67,247.67	\$72,154.65
101	WE203	108315342	7.0000	104.906250	P	06/01/2031	\$68,751.41	\$72,124.53
101	FREP	103764007	7.5000	107.453125	P	06/01/2029	\$66,968.59	\$71,959.84
101	WH8627D	125108803	8.5000	107.453125	P	12/01/2025	\$66,723.04	\$71,695.99
101	VH51	112821509	8.3750	107.296875	P	11/01/2030	\$68,774.08	\$71,646.50
101	FREP	110206679	6.5000	103.640625	P	10/01/2031	\$68,895.29	\$71,403.51
101	WE197	109360214	8.5000	107.296875	P	05/01/2037	\$66,524.31	\$71,378.51
106	VS84	118555392	6.5000	103.640625	P	07/01/2034	\$68,090.78	\$70,569.71
101	FREP	105572325	8.7500	107.296875	P	01/01/2031	\$65,179.27	\$69,935.32
101	VH51	109060699	7.3750	103.640625	P	09/01/2026	\$66,877.20	\$69,311.95
101	WE457	108658741	7.3750	104.906250	P	11/01/2031	\$66,028.93	\$69,268.47
101	FW24	105564876	7.5000	104.906250	P	02/01/2028	\$65,842.67	\$69,073.08
101	UF06	111028916	6.5000	103.640625	P	11/01/2032	\$66,307.76	\$68,721.78
101	FNW9	105767933	7.0000	103.640625	P	02/01/2029	\$66,252.26	\$68,684.26
101	WE458	105774400	8.0000	103.640625	P	05/01/2026	\$66,157.26	\$68,565.80
101	UA49	110333556	7.7500	107.453125	P	09/01/2031	\$63,613.83	\$68,355.05

Report ID: dl\_alc

Page 8 of 26



**The Bank of New York  
TRI-PARTY  
Investor Allocation Detail Report  
Lehman Commercial Paper Inc.**

Production Run : 09/12/2008

LCPI

Print Date : 09/15/2008 08:31 AM

Investor Name : DANSKE BANK A/S, LONDON BRANCH

Investment Amount : \$300,000,000.00

Investor Reference No : WDAN

Required Amount : \$345,000,000.00

Trade Reference No : 92LNAQ0

Trade Margin % : 15.00

Asset Grade : B

Pricing Service : Bloomberg

Sub-Cust	Pool No	Loan No	Coupon %	Pricing %	Status	Maturity Date	Asset Amount	Market Value
101	WE458	109931139	8.0000	107.296875	P	08/01/2031	\$63,358.25	\$67,981.42
101	WE458	32678011	12.5000	107.296875	P	04/01/2021	\$62,542.35	\$67,105.99
101	WE198	106737190	8.5000	104.906250	P	06/01/2028	\$63,462.11	\$66,575.72
101	WE140	100591122	8.0000	107.296875	P	03/01/2028	\$61,900.44	\$66,417.24
101	FW24	105386403	8.0000	107.453125	P	04/01/2027	\$61,798.60	\$66,404.53
101	WE197	109360255	7.5000	107.453125	P	11/01/2028	\$61,782.40	\$66,387.12
101	FREP	111058012	7.5000	107.453125	P	09/01/2031	\$61,535.91	\$66,122.26
101	FREP	104602123	8.5000	107.453125	P	05/01/2030	\$61,477.89	\$66,059.91
101	FREP	111969943	7.0000	104.906250	P	12/01/2031	\$62,848.25	\$65,931.74
101	WE203	108278839	7.5000	104.906250	P	01/01/2028	\$62,581.40	\$65,651.80
101	SNPL	100588862	8.7500	107.453125	P	08/01/2025	\$61,025.72	\$65,574.04
101	FREP	110212933	8.2500	107.296875	P	05/01/2031	\$61,073.85	\$65,530.33
101	UB90	110274727	6.7500	103.640625	P	10/01/2032	\$62,412.77	\$64,684.98
101	WE141	110142874	8.2500	107.453125	P	09/01/2025	\$59,573.12	\$64,013.18
101	FREP	113648117	8.0000	107.296875	P	08/01/2031	\$59,485.19	\$63,825.75
101	VS74D	109934844	8.5000	107.296875	P	06/01/2032	\$58,938.65	\$63,239.33
101	FREP	102592037	8.5000	107.453125	P	04/01/2027	\$58,453.26	\$62,899.85
101	WE202	107336935	8.5000	103.640625	P	07/01/2026	\$60,405.65	\$62,604.79
106	WH6238	124841800	6.7500	103.640625	P	06/01/2037	\$80,130.80	\$62,319.94
106	WH6238	124841784	6.2500	102.390625	P	06/01/2037	\$60,156.02	\$61,594.12
101	FT10	103772984	6.2500	102.390625	P	01/01/2033	\$59,819.44	\$61,249.50
106	WH6576	124960659	6.2500	102.390625	P	08/01/2037	\$58,622.09	\$60,023.52
101	UA52	109212597	6.0000	102.390625	P	02/01/2032	\$58,186.37	\$59,577.39
101	VT13	117070557	8.0000	107.296875	P	11/01/2027	\$53,830.87	\$57,758.84
101	WE458	104456827	7.2500	104.906250	P	05/01/2028	\$54,993.62	\$57,691.74
101	VT13	104241278	8.5000	107.296875	P	05/01/2028	\$53,743.61	\$57,665.21
101	WE141	108452368	6.5000	103.640625	P	08/01/2031	\$55,124.10	\$57,130.96
101	WE458	108453457	7.2500	104.906250	P	07/01/2021	\$54,397.25	\$57,066.12
101	FS42	105137053	8.0000	107.453125	P	08/01/2027	\$53,007.20	\$56,957.89
101	WE202	110768504	7.5000	107.453125	P	10/01/2032	\$52,750.43	\$56,681.99
101	WE334	103793048	8.0000	107.296875	P	09/01/2029	\$52,721.10	\$56,568.09
101	WE333	109211680	6.1250	102.390625	P	04/01/2031	\$55,204.83	\$56,524.57
101	FT10	103818837	6.0000	106.421875	P	09/01/2028	\$52,716.77	\$56,102.18
101	FREP	108100066	9.0000	107.453125	P	07/01/2025	\$51,843.66	\$55,707.63
101	WE342	102682523	8.0000	107.453125	P	02/01/2027	\$51,329.82	\$55,155.50
101	FREP	111445185	7.5000	107.453125	P	10/01/2031	\$51,256.37	\$55,076.57
101	WE458	108815820	7.2500	104.906250	P	01/01/2032	\$52,469.37	\$55,043.65
101	WE140	100833771	6.5000	103.234375	P	12/01/2016	\$52,133.32	\$53,819.51
101	FREP	107967507	7.5000	107.453125	P	06/01/2031	\$50,017.93	\$53,745.83
101	FNT18	106753387	8.2500	107.296875	P	11/01/2029	\$49,918.48	\$53,580.97
106	TO74	108138421	6.1250	102.390625	P	12/01/2032	\$52,186.74	\$53,434.33
101	WE458	109587105	7.0000	104.906250	P	12/01/2037	\$50,872.07	\$53,367.98
101	AL26D	33661851	8.6000	107.296875	P	01/01/2037	\$49,605.91	\$53,225.59
101	WE203	108090739	9.0000	107.453125	P	04/01/2030	\$49,305.25	\$52,980.03
101	FREP	110779659	7.3750	104.906250	P	06/01/2029	\$50,076.64	\$52,533.53
101	FREP	106688922	9.2500	107.296875	P	09/01/2030	\$48,870.06	\$52,436.05
101	WE208	113643886	6.8750	103.640625	P	04/01/2026	\$50,178.10	\$52,004.90
101	VT13	15448087	7.2500	103.640625	P	05/01/2033	\$49,610.29	\$51,416.41
101	FREP	105404669	8.1250	103.640625	P	12/01/2026	\$49,370.19	\$51,167.57
101	WE197	109113068	7.5000	104.906250	P	08/01/2028	\$48,743.90	\$51,135.40
101	FREP	112637756	7.2500	104.906250	P	09/01/2031	\$48,166.22	\$50,529.38
101	WE208	103793337	8.2500	107.296875	P	01/01/2032	\$46,185.40	\$49,555.49
101	WE458	107216888	9.0000	103.640625	P	09/01/2026	\$47,282.47	\$48,983.12
101	E30F	14621247	9.0000	107.296875	P	12/01/2032	\$44,783.87	\$48,051.69
101	WE210	102590502	9.0000	107.296875	P	02/01/2023	\$43,924.63	\$47,129.76
104	WH6610D	124975749	9.3750	104.906250	P	08/01/2037	\$44,908.02	\$47,111.32
101	FREP	104566492	6.2500	102.390625	P	07/01/2025	\$45,392.94	\$46,478.11
101	FNT18	106739253	7.2500	104.671875	P	01/01/2029	\$44,260.49	\$46,328.28
101	FREP	104158082	8.5000	101.921875	P	02/01/2017	\$45,401.57	\$46,274.13

Report ID: dl\_alc

Page 9 of 26

THE BANK OF NEW YORK MELLON

The Bank of New York

TRI-PARTY

## Investor Allocation Detail Report

Lehman Commercial Paper Inc.

Production Run : 09/12/2008

LCPI

Print Date : 09/15/2008 08:31 AM

Investor Name : DANSKE BANK A/S, LONDON BRANCH

Investor Reference No : WDAN

Trade Reference No : 92LNAQ0

Investment Amount : \$300,000,000.00

Required Amount : \$345,000,000.00

Trade Margin % : 15.00

Asset Grade : B

Pricing Service : Bloomberg

Sub-Cust	Pool No	Loan No	Coupon %	Pricing %	Status	Maturity Date	Asset Amount	Market Value
101	FNT18	106737083	8.5000	107.296875	P	10/01/2027	\$42,403.23	\$45,497.34
101	FT10	102845435	7.5000	105.359375	P	04/01/2028	\$42,724.11	\$45,013.86
101	WE138	111483657	7.5000	107.453125	P	02/01/2032	\$41,890.62	\$45,012.78
101	FN13	102264470	9.0000	104.906250	P	08/01/2021	\$42,696.34	\$44,791.13
101	VT13	104244546	8.0000	107.296875	P	09/01/2027	\$41,681.68	\$44,723.14
101	WE203	108430406	8.5000	107.296875	P	02/01/2031	\$41,157.58	\$44,160.80
106	WE333	9217936	6.0000	102.140625	P	01/01/2018	\$42,869.54	\$43,787.22
101	FREP	102380813	8.5000	104.906250	P	06/01/2022	\$40,878.20	\$42,883.79
101	WH8722	30262059	8.2500	107.453125	P	03/01/2035	\$39,829.60	\$42,798.15
101	WH8665	125149690	7.5000	107.453125	P	08/01/2023	\$39,863.61	\$42,641.28
101	FREP	111037909	6.3750	102.390625	P	08/01/2027	\$40,514.67	\$41,483.22
101	UA52	108438052	7.0000	103.640625	P	03/01/2029	\$38,710.41	\$40,119.71
101	FN06	101884765	9.0000	104.906250	P	10/01/2021	\$38,228.68	\$40,104.27
101	VS84	114128614	5.0000	100.859375	P	10/10/2020	\$39,339.13	\$39,677.20
101	VT14	102021060	6.7500	99.109375	P	01/01/2019	\$39,973.88	\$39,617.86
101	FREP	108100314	7.0000	104.906250	P	05/01/2028	\$36,653.14	\$38,451.43
101	VS84	114128440	5.2500	100.859375	P	09/10/2018	\$37,274.67	\$37,595.00
101	WE342	109927723	9.0000	107.296875	P	03/01/2030	\$34,958.81	\$37,509.71
101	FS42	104681770	10.0000	107.296875	P	03/01/2021	\$34,616.34	\$37,142.25
101	UC21	8331985	9.5000	104.140625	P	08/01/2016	\$34,903.81	\$36,349.05
101	WH8665	125149716	7.5000	107.453125	P	06/01/2027	\$33,807.07	\$36,326.75
101	WH6121D	124838913	7.5000	107.453125	P	09/01/2031	\$33,299.99	\$35,781.88
101	FREP	104912084	7.0000	104.906250	P	05/01/2028	\$34,037.00	\$35,706.94
101	WE458	110200235	9.5000	107.296875	P	03/01/2025	\$32,922.43	\$35,324.74
101	FN17	102538204	9.0000	104.906250	P	07/01/2022	\$33,550.14	\$35,196.19
101	FREP	12050134	8.0000	103.703125	P	12/01/2014	\$33,541.40	\$34,783.48
101	FREP	102557543	9.0000	104.906250	P	05/01/2022	\$32,096.90	\$33,671.65
101	VS84	114128473	5.0000	99.109375	P	01/10/2019	\$32,493.44	\$32,204.05
101	VS84	114128531	5.0000	99.109375	P	02/10/2020	\$31,580.08	\$31,298.82
101	WE208	8632911	10.5000	104.140625	P	11/01/2017	\$29,788.82	\$31,022.26
101	UA52	109217539	7.0000	104.906250	P	05/01/2029	\$29,184.08	\$30,615.92
101	FN36	108077553	9.0000	107.453125	P	05/01/2027	\$26,966.57	\$28,976.42
101	VS84	114128622	5.0000	100.859375	P	01/10/2021	\$28,480.89	\$28,725.65
101	VS84	114128598	5.0000	100.859375	P	10/10/2020	\$26,829.66	\$27,060.23
101	WE333	109587022	8.7500	107.296875	P	06/01/2033	\$24,970.81	\$26,792.90
101	FREP	8038911	9.5000	104.906250	P	11/01/2021	\$22,067.48	\$23,150.17
101	FS42	105228787	9.5000	103.234375	P	08/01/2019	\$20,748.44	\$21,419.52
101	UC21	8767782	11.6900	107.296875	P	04/01/2028	\$18,257.54	\$19,589.77
101	VS84	114128549	5.0000	99.109375	P	02/10/2020	\$17,879.06	\$17,719.82
101	WH5071D	124019365	9.5000	103.234375	P	08/01/2019	\$17,124.49	\$17,678.36
101	VS84	114128499	5.2500	100.859375	P	04/10/2019	\$15,441.86	\$15,574.56
101	VT13	103799706	12.0000	100.765625	P	05/01/2013	\$14,967.33	\$15,081.92
101	VS84	114128572	5.0000	100.859375	P	06/10/2020	\$14,189.41	\$14,311.35
101	FREP	107870149	8.5000	103.828125	P	11/01/2015	\$10,000.90	\$10,383.75
101	RCNV	671123	9.0000	104.140625	P	01/01/2018	\$9,936.43	\$10,347.86
101	FT10	103961041	8.7500	104.906250	P	05/01/2020	\$5,870.17	\$6,158.18
101	WH6347	15434194	8.9500	103.890625	P	03/05/2013	\$5,905.04	\$6,134.78
101	VS84	114128481	6.2500	99.109375	P	02/01/2019	\$471.48	\$467.28

Pricing Service Total :

579 Assets

\$139,255,066.44

\$144,625,729.96

Pricing Service : Force Priced

Sub-Cust	Pool No	Loan No	Coupon %	Pricing %	Status	Maturity Date	Asset Amount	Market Value
108	WH3441	122636566	8.1538	100.000000	P	06/01/2046	\$3,207,135.83	\$3,207,135.83
108	WH2335	121234579	7.9688	100.000000	P	02/01/2046	\$1,617,179.40	\$1,617,179.40
108	WH3441	122636517	7.9275	100.000000	P	06/01/2046	\$1,602,824.84	\$1,602,824.84
104	WH5207	123215808	6.1325	100.000000	P	09/01/2046	\$1,558,762.81	\$1,558,762.81
108	WH5992	123235566	8.6250	100.000000	P	11/01/2046	\$1,547,599.48	\$1,547,599.48

Report ID: dl\_alc

Page 10 of 26





THE BANK OF NEW YORK MELLON

The Bank of New York  
TRI-PARTY  
Investor Allocation Detail Report  
Lehman Commercial Paper Inc.

Production Run : 09/12/2008

LCPI

Print Date : 09/15/2008 08:31 AM

Investor Name : DANSKE BANK A/S, LONDON BRANCH  
Investor Reference No : WDAN  
Trade Reference No : 92LNAQ0

Investment Amount : \$300,000,000.00  
Required Amount : \$345,000,000.00  
Trade Margin % : 15.00

Asset Grade : B  
Pricing Service : Force Priced

Sub-Cust	Pool	Loan No	Coupon %	Pricing %	Status	Maturity Date	Asset Amount	Market Value
104	WH5207	124088337	6.5538	100.000000	P	12/01/2046	\$1,455,993.84	\$1,455,993.84
104	WH5207	124091539	6.5538	100.000000	P	01/01/2047	\$1,429,609.82	\$1,429,609.82
104	WH5207	124092883	6.6862	100.000000	P	01/01/2047	\$1,231,301.72	\$1,231,301.72
104	WH3967	123220658	6.1325	100.000000	P	09/01/2046	\$1,114,641.54	\$1,114,641.54
104	WH5207	124090861	6.6538	100.000000	P	12/01/2046	\$1,112,230.21	\$1,112,230.21
108	WH2335	121237051	7.9275	100.000000	P	05/01/2046	\$1,051,044.52	\$1,051,044.52
104	WH4061	123340994	7.2500	100.000000	P	11/01/2046	\$1,050,127.37	\$1,050,127.37
104	WH5207	124089913	6.6538	100.000000	P	12/01/2046	\$1,039,379.70	\$1,039,379.70
104	WH5207	124092420	6.6538	100.000000	P	01/01/2047	\$995,703.87	\$995,703.87
104	WH5767	124853193	6.5400	100.000000	P	07/01/2047	\$986,968.65	\$986,968.65
104	WH3967	123217259	6.4688	100.000000	P	08/01/2046	\$985,827.01	\$985,827.01
104	WH3967	123221301	6.1325	100.000000	P	09/01/2046	\$959,587.63	\$959,587.63
104	WH5207	124090580	6.6538	100.000000	P	12/01/2046	\$957,905.08	\$957,905.08
108	WH2335	121234611	7.9688	100.000000	P	02/01/2046	\$945,669.62	\$945,669.62
108	WH2335	121237036	7.9275	100.000000	P	05/01/2046	\$943,678.14	\$943,678.14
104	WH5207	124084047	6.4275	100.000000	P	11/01/2046	\$943,124.91	\$943,124.91
104	WH3967	123215824	6.6538	100.000000	P	06/01/2046	\$918,887.47	\$918,887.47
104	WH3967	123218281	6.4688	100.000000	P	09/01/2046	\$900,009.54	\$900,009.54
104	WH5207	123218299	6.4688	100.000000	P	08/01/2046	\$883,345.16	\$883,345.16
106	WH4427	124225624	6.2500	100.000000	P	04/01/2047	\$821,435.12	\$821,435.12
104	WH5207	124092750	6.6862	100.000000	P	01/01/2047	\$800,746.97	\$800,746.97
108	WH463	118712439	7.9688	100.000000	P	09/01/2045	\$799,541.71	\$799,541.71
104	WH5207	123220006	6.1325	100.000000	P	09/01/2046	\$798,539.56	\$798,539.56
108	WH2335	121235337	7.6325	100.000000	P	03/01/2046	\$797,701.83	\$797,701.83
108	WH3441	122636004	7.9275	100.000000	P	05/01/2046	\$792,594.69	\$792,594.69
104	WH3967	123218174	6.4688	100.000000	P	08/01/2046	\$790,652.81	\$790,652.81
108	WH1487	120090113	7.9275	100.000000	P	12/01/2045	\$772,923.62	\$772,923.62
108	WH5992	124707407	7.2500	100.000000	P	05/01/2047	\$765,147.26	\$765,147.26
104	WH5207	124079468	6.4862	100.000000	P	10/01/2046	\$752,893.90	\$752,893.90
108	VY78	117715631	7.9688	100.000000	P	09/01/2045	\$742,560.80	\$742,560.80
108	WH2335	121236590	7.9862	100.000000	P	04/01/2046	\$740,288.88	\$740,288.88
104	WH5207	124089343	6.6538	100.000000	P	12/01/2046	\$740,248.48	\$740,248.48
106	WH4427	124227109	6.7500	100.000000	P	04/01/2047	\$734,482.10	\$734,482.10
104	WH5207	124092180	6.6862	100.000000	P	01/01/2047	\$731,479.89	\$731,479.89
104	WH5207	124087982	6.6538	100.000000	P	12/01/2046	\$718,168.56	\$718,168.56
108	WH3441	122637168	8.1538	100.000000	P	06/01/2046	\$716,858.94	\$716,858.94
108	VY78	117714113	8.1862	100.000000	P	08/01/2045	\$711,293.42	\$711,293.42
108	WH463	118714849	7.9862	100.000000	P	11/01/2045	\$707,167.22	\$707,167.22
108	WH1487	117715649	8.1862	100.000000	P	09/01/2045	\$705,381.86	\$705,381.86
104	WH5207	124084625	6.4275	100.000000	P	11/01/2046	\$697,501.46	\$697,501.46
104	WH5207	124092016	6.6862	100.000000	P	01/01/2047	\$683,171.73	\$683,171.73
104	WH3967	123215618	6.6862	100.000000	P	07/01/2046	\$682,720.98	\$682,720.98
104	WH3967	123217275	6.6862	100.000000	P	07/01/2046	\$673,812.55	\$673,812.55
108	WH2335	118713957	7.6325	100.000000	P	09/01/2045	\$670,647.15	\$670,647.15
104	WH5767	124852799	6.7400	100.000000	P	07/01/2047	\$667,862.90	\$667,862.90
104	WH5207	124083619	6.4275	100.000000	P	11/01/2046	\$667,175.37	\$667,175.37
104	WH5767	124853409	6.3400	100.000000	P	06/01/2047	\$664,359.05	\$664,359.05
104	WH5207	124080474	6.4862	100.000000	P	10/01/2046	\$657,957.16	\$657,957.16
108	WH5992	124700048	7.2500	100.000000	P	11/01/2046	\$655,519.69	\$655,519.69
106	WH4427	124225442	5.5000	100.000000	P	04/01/2047	\$653,377.50	\$653,377.50
104	WH5207	123216368	6.4688	100.000000	P	08/01/2046	\$650,946.06	\$650,946.06
104	WH5207	124083221	6.4275	100.000000	P	11/01/2046	\$642,276.93	\$642,276.93
108	WH1487	120092341	8.1862	100.000000	P	02/01/2046	\$641,756.93	\$641,756.93
104	WH3967	123225229	6.4862	100.000000	P	10/01/2046	\$640,358.26	\$640,358.26
108	WH4427	124228032	6.7500	100.000000	P	04/01/2047	\$638,400.54	\$638,400.54
106	WH4427	124225012	6.5000	100.000000	P	03/01/2047	\$633,505.22	\$633,505.22
108	WH2335	121236665	7.9862	100.000000	P	04/01/2046	\$629,552.61	\$629,552.61
104	WH5767	124852658	6.4780	100.000000	P	07/01/2047	\$627,597.37	\$627,597.37
104	WH5207	124086166	6.4275	100.000000	P	11/01/2046	\$624,510.01	\$624,510.01

Report ID: dl\_alc

Page 11 of 26



**The Bank of New York**  
**TRI-PARTY**  
**Investor Allocation Detail Report**  
**Lehman Commercial Paper Inc.**

Production Run : 09/12/2008

LCPI

Print Date : 09/15/2008 08:31 AM

Investor Name : DANSKE BANK A/S, LONDON BRANCH

Investment Amount : \$300,000,000.00

Investor Reference No : WDAN

Required Amount : \$345,000,000.00

Trade Reference No : 92LNAQ0

Trade Margin % : 15.00

Asset Grade : B

Pricing Service : Force Priced

Sub-Cust	Pool No	Loan No	Coupon %	Pricing %	Status	Maturity Date	Asset Amount	Market Value
108	WH2335	121234496	7.9688	100.000000	P	02/01/2046	\$620,967.64	\$620,967.64
108	WH2335	121234736	7.9275	100.000000	P	03/01/2046	\$617,551.90	\$617,551.90
104	WH3967	123221822	6.4688	100.000000	P	08/01/2046	\$613,957.82	\$613,957.82
104	WH5207	124081589	6.4862	100.000000	P	11/01/2046	\$607,587.14	\$607,587.14
104	WH5207	124089350	6.6538	100.000000	P	12/01/2046	\$604,895.42	\$604,895.42
104	WH5207	124090887	6.6538	100.000000	P	12/01/2046	\$602,470.99	\$602,470.99
108	WH3441	120093299	7.9688	100.000000	P	02/01/2046	\$592,426.69	\$592,426.69
104	WH5207	124086174	6.4275	100.000000	P	11/01/2046	\$591,734.49	\$591,734.49
108	WH1487	120092093	8.1538	100.000000	P	02/01/2046	\$585,508.53	\$585,508.53
104	WH3967	123223661	6.4688	100.000000	P	08/01/2046	\$584,426.95	\$584,426.95
108	WH1487	120090717	7.9275	100.000000	P	12/01/2045	\$583,864.45	\$583,864.45
104	WH5207	124089558	6.6538	100.000000	P	12/01/2046	\$578,505.09	\$578,505.09
104	WH5207	124092412	6.6538	100.000000	P	01/01/2047	\$574,669.20	\$574,669.20
104	WH3967	123219800	6.4688	100.000000	P	08/01/2046	\$565,465.54	\$565,465.54
108	WH2335	121235063	7.6325	100.000000	P	03/01/2046	\$564,851.13	\$564,851.13
104	WH5207	124088097	6.6538	100.000000	P	12/01/2046	\$563,177.33	\$563,177.33
108	WH2335	121236888	7.9275	100.000000	P	05/01/2046	\$560,625.04	\$560,625.04
104	WH5207	124087024	6.4275	100.000000	P	12/01/2046	\$552,523.03	\$552,523.03
104	WH5207	124092560	6.6538	100.000000	P	01/01/2047	\$551,908.82	\$551,908.82
108	VY78	117714618	8.1538	100.000000	P	08/01/2045	\$549,134.97	\$549,134.97
108	WH3441	122635873	7.9275	100.000000	P	05/01/2046	\$547,847.61	\$547,847.61
104	WH5767	124853201	6.1900	100.000000	P	06/01/2047	\$542,005.70	\$542,005.70
104	WH5207	124080805	6.4862	100.000000	P	19/01/2046	\$539,817.56	\$539,817.56
106	WH4427	124227265	7.0000	100.000000	P	03/01/2047	\$539,461.12	\$539,461.12
108	WH3441	122636939	7.9275	100.000000	P	05/01/2046	\$536,380.12	\$536,380.12
106	WH4427	124224916	6.5000	100.000000	P	04/01/2047	\$535,797.63	\$535,797.63
104	WH5207	123216301	6.6862	100.000000	P	07/01/2046	\$535,004.53	\$535,004.53
104	WH3967	123224339	6.1325	100.000000	P	09/01/2046	\$533,910.32	\$533,910.32
106	WH4427	124227554	6.6250	100.000000	P	03/01/2047	\$533,657.17	\$533,657.17
108	WH2335	121234983	7.6325	100.000000	P	03/01/2046	\$531,320.35	\$531,320.35
104	WH5207	124081571	6.4862	100.000000	P	11/01/2046	\$531,288.25	\$531,288.25
104	WH3967	123217671	6.1325	100.000000	P	09/01/2046	\$528,638.72	\$528,638.72
104	WH5207	124093071	6.6862	100.000000	P	01/01/2047	\$528,256.19	\$528,256.19
104	WH3967	123216780	6.1325	100.000000	P	09/01/2046	\$527,280.08	\$527,280.08
104	WH5207	124084112	6.4275	100.000000	P	11/01/2046	\$524,296.32	\$524,296.32
106	WH4427	124227513	7.2500	100.000000	P	03/01/2047	\$523,894.52	\$523,894.52
104	WH5207	124090820	6.6538	100.000000	P	12/01/2046	\$522,678.28	\$522,678.28
108	WH3441	122636509	7.9275	100.000000	P	05/01/2046	\$520,396.54	\$520,396.54
104	WH3967	123224560	6.1325	100.000000	P	09/01/2046	\$520,199.87	\$520,199.87
108	WH463	118712652	9.2500	100.000000	P	09/01/2045	\$518,392.99	\$518,392.99
104	WH5767	124852765	6.5400	100.000000	P	07/01/2047	\$516,983.67	\$516,983.67
104	WH3967	123219685	6.4688	100.000000	P	08/01/2046	\$516,596.55	\$516,596.55
104	WH5207	124079765	6.4862	100.000000	P	10/01/2046	\$512,588.79	\$512,588.79
108	VY78	117712588	7.9862	100.000000	P	06/01/2045	\$511,397.70	\$511,397.70
104	WH5207	124084062	6.4275	100.000000	P	11/01/2046	\$510,065.34	\$510,065.34
104	WH5207	124085176	6.4275	100.000000	P	11/01/2046	\$509,673.69	\$509,673.69
104	WH5207	124077611	6.4862	100.000000	P	10/01/2046	\$508,023.70	\$508,023.70
108	WH2335	121234512	7.9688	100.000000	P	02/01/2046	\$506,806.61	\$506,806.61
104	WH3967	123223927	6.1325	100.000000	P	10/01/2046	\$500,005.23	\$500,005.23
104	WH5207	124090267	6.6538	100.000000	P	12/01/2046	\$496,235.64	\$496,235.64
108	WH2335	121234157	7.9688	100.000000	P	02/01/2046	\$493,726.08	\$493,726.08
104	WH5207	124084591	6.4275	100.000000	P	11/01/2046	\$488,874.44	\$488,874.44
104	WH3967	123221095	6.1325	100.000000	P	09/01/2046	\$487,322.95	\$487,322.95
106	WH4427	124226671	6.7500	100.000000	P	04/01/2047	\$487,305.28	\$487,305.28
108	WH2335	121236343	7.9862	100.000000	P	04/01/2046	\$484,792.63	\$484,792.63
104	WH5207	124087701	6.6538	100.000000	P	12/01/2046	\$484,665.89	\$484,665.89
108	WH2335	121236483	7.9862	100.000000	P	04/01/2046	\$482,498.51	\$482,498.51
108	WH3441	122636855	8.1538	100.000000	P	06/01/2046	\$481,033.64	\$481,033.64
104	WH3967	123216731	6.4688	100.000000	P	08/01/2046	\$474,201.50	\$474,201.50

Report ID: dl\_alc

Page 12 of 26



THE BANK OF NEW YORK MELLON

The Bank of New York  
TRI-PARTY  
Investor Allocation Detail Report  
Lehman Commercial Paper Inc.

Production Run : 09/12/2008

LCPI

Print Date : 09/15/2008 08:31 AM

Investor Name : DANSKE BANK A/S, LONDON BRANCH  
Investor Reference No : WDAN  
Trade Reference No : 92LNAQO

Investment Amount : \$300,000,000.00  
Required Amount : \$345,000,000.00  
Trade Margin % : 15.00

Asset Grade : B  
Pricing Service : Force Priced

Sub-Cust	Pool No	Loan No	Coupon %	Pricing %	Status	Maturity Date	Asset Amount	Market Value
104	WH3967	123216210	6.4688	100.000000	P	09/01/2046	\$473,533.80	\$473,533.80
104	WH3967	123218463	6.4688	100.000000	P	09/01/2046	\$472,674.02	\$472,674.02
108	WH2335	121235865	7.9862	100.000000	P	04/01/2046	\$472,188.75	\$472,188.75
108	WH3441	122636137	7.9275	100.000000	P	06/01/2046	\$469,916.75	\$469,916.75
108	WH3441	122636269	7.9275	100.000000	P	05/01/2046	\$468,811.32	\$468,811.32
108	WH2335	121236616	7.9862	100.000000	P	04/01/2046	\$468,305.23	\$468,305.23
104	WH5207	124092024	6.6862	100.000000	P	01/01/2047	\$467,822.67	\$467,822.67
104	WH5207	124085416	6.4275	100.000000	P	11/01/2046	\$465,944.45	\$465,944.45
104	WH5207	124087594	6.6538	100.000000	P	12/01/2046	\$465,147.65	\$465,147.65
104	WH5207	124081308	6.4862	100.000000	P	11/01/2046	\$463,219.56	\$463,219.56
108	WH2335	121235182	7.6325	100.000000	P	03/01/2046	\$462,049.99	\$462,049.99
104	WH5207	124086216	6.4275	100.000000	P	11/01/2046	\$460,738.43	\$460,738.43
104	WH5207	124082405	6.4275	100.000000	P	11/01/2046	\$460,692.37	\$460,692.37
108	WH2335	121235881	7.9862	100.000000	P	04/01/2046	\$459,157.14	\$459,157.14
104	WH3967	123218612	6.6862	100.000000	P	07/01/2046	\$458,340.31	\$458,340.31
108	WH2335	121235253	7.6325	100.000000	P	03/01/2046	\$457,882.31	\$457,882.31
104	WH3967	123218103	6.4688	100.000000	P	09/01/2046	\$457,830.10	\$457,830.10
104	WH5207	124088089	6.6538	100.000000	P	12/01/2046	\$456,486.40	\$456,486.40
104	WH3967	123216798	6.6862	100.000000	P	07/01/2046	\$454,890.97	\$454,890.97
104	WH3967	123223943	6.1325	100.000000	P	09/01/2046	\$452,390.73	\$452,390.73
108	WH3441	122636152	8.1538	100.000000	P	06/01/2046	\$448,278.22	\$448,278.22
104	WH3967	123225534	6.4862	100.000000	P	10/01/2046	\$446,462.71	\$446,462.71
104	WH5207	124090457	6.6538	100.000000	P	12/01/2046	\$445,888.60	\$445,888.60
104	WH5207	124088725	6.6538	100.000000	P	12/01/2046	\$445,589.95	\$445,589.95
104	WH5767	124853383	6.5900	100.000000	P	07/01/2047	\$444,041.21	\$444,041.21
108	WH3441	122635815	7.9275	100.000000	P	05/01/2046	\$442,179.44	\$442,179.44
104	WH3967	123216574	6.6862	100.000000	P	07/01/2046	\$441,400.98	\$441,400.98
108	WH3441	122636228	8.1538	100.000000	P	06/01/2046	\$438,822.38	\$438,822.38
104	WH5207	124086554	6.4275	100.000000	P	12/01/2046	\$438,721.33	\$438,721.33
104	WH5207	124092958	6.6862	100.000000	P	01/01/2047	\$438,568.02	\$438,568.02
108	WH2335	121236772	7.9862	100.000000	P	05/01/2046	\$438,399.08	\$438,399.08
104	WH5207	124083759	6.4275	100.000000	P	11/01/2046	\$437,753.68	\$437,753.68
104	WH3967	123225526	6.4862	100.000000	P	10/01/2046	\$437,588.77	\$437,588.77
104	WH5207	124088139	6.6538	100.000000	P	12/01/2046	\$436,386.87	\$436,386.87
104	WH5207	124086786	6.4275	100.000000	P	12/01/2046	\$436,363.27	\$436,363.27
106	WH4427	124228168	6.2500	100.000000	P	04/01/2047	\$435,194.22	\$435,194.22
108	WH2335	121235527	7.6325	100.000000	P	03/01/2046	\$433,960.57	\$433,960.57
104	WH5207	124088378	6.6538	100.000000	P	12/01/2046	\$433,677.81	\$433,677.81
104	WH5207	124080193	6.4862	100.000000	P	10/01/2046	\$433,212.58	\$433,212.58
104	WH3967	123218141	6.4688	100.000000	P	08/01/2046	\$432,949.75	\$432,949.75
104	WH5207	124084419	6.4275	100.000000	P	11/01/2046	\$432,260.85	\$432,260.85
104	WH5207	124084666	6.4275	100.000000	P	11/01/2046	\$430,903.93	\$430,903.93
104	WH5207	124085564	6.4275	100.000000	P	11/01/2046	\$429,977.98	\$429,977.98
108	WH2335	121234868	7.9688	100.000000	P	03/01/2046	\$429,913.93	\$429,913.93
104	WH3967	123216988	6.1325	100.000000	P	09/01/2046	\$429,410.38	\$429,410.38
108	WH1487	120091178	8.1538	100.000000	P	01/01/2046	\$428,829.46	\$428,829.46
104	WH5207	124091018	6.6538	100.000000	P	12/01/2046	\$427,256.71	\$427,256.71
108	WH463	118714245	7.9862	100.000000	P	11/01/2045	\$426,711.87	\$426,711.87
108	WH5992	124701590	6.1250	100.000000	P	12/01/2046	\$425,871.29	\$425,871.29
104	WH3967	123217085	6.6862	100.000000	P	07/01/2046	\$425,510.52	\$425,510.52
108	WH2335	121235758	7.6325	100.000000	P	04/01/2046	\$421,475.68	\$421,475.68
108	WH3441	122636099	7.9275	100.000000	P	06/01/2046	\$420,191.99	\$420,191.99
108	WH2335	121234314	7.9688	100.000000	P	02/01/2046	\$418,684.92	\$418,684.92
104	WH5207	124080804	6.6538	100.000000	P	12/01/2046	\$418,091.55	\$418,091.55
104	WH5767	124852740	7.3400	100.000000	P	07/01/2047	\$417,611.79	\$417,611.79
106	WH3379	123800706	6.7500	100.000000	P	02/01/2047	\$417,385.56	\$417,385.56
104	WH5207	124087586	6.6538	100.000000	P	12/01/2046	\$416,533.53	\$416,533.53
104	WH5207	124092479	6.6538	100.000000	P	01/01/2047	\$416,311.34	\$416,311.34
108	WH3441	122636483	7.9275	100.000000	P	05/01/2046	\$415,975.67	\$415,975.67

Report ID: dl\_alc

Page 13 of 26





**The Bank of New York  
TRI-PARTY  
Investor Allocation Detail Report  
Lehman Commercial Paper Inc.**

Production Run : 09/12/2008

LCPI

Print Date : 09/15/2008 08:31 AM

Investor Name : DANSKE BANK A/S, LONDON BRANCH  
Investor Reference No : WDAN  
Trade Reference No : 92LNAQO

Investment Amount : \$300,000,000.00  
Required Amount : \$345,000,000.00  
Trade Margin % : 15.00

Asset Grade : B  
Pricing Service : Force Priced

Sub-Cust	Pool No	Loan No	Coupon %	Pricing %	Status	Maturity Date	Asset Amount	Market Value
104	WH3967	123218307	6.4688	100.000000	P	08/01/2046	\$415,261.73	\$415,261.73
104	WH5207	124078841	6.4862	100.000000	P	10/01/2046	\$415,062.92	\$415,062.92
104	WH3967	123215774	6.1325	100.000000	P	09/01/2046	\$412,034.43	\$412,034.43
104	WH3967	123216699	6.4688	100.000000	P	08/01/2046	\$409,530.26	\$409,530.26
106	WH3563	123157786	7.7500	100.000000	P	11/01/2046	\$408,942.53	\$408,942.53
104	WH5207	124092875	6.6862	100.000000	P	01/01/2047	\$405,183.55	\$405,183.55
108	WH2335	121234777	7.9688	100.000000	P	03/01/2046	\$403,258.54	\$403,258.54
108	WH3441	122635931	7.9275	100.000000	P	05/01/2046	\$402,995.86	\$402,995.86
104	WH5767	124852807	6.3400	100.000000	P	07/01/2047	\$402,846.53	\$402,846.53
104	WH3967	123216962	6.6862	100.000000	P	07/01/2046	\$402,455.51	\$402,455.51
108	WH2335	121236913	7.9275	100.000000	P	05/01/2046	\$402,104.80	\$402,104.80
104	WH5207	124086448	6.4275	100.000000	P	12/01/2046	\$401,812.36	\$401,812.36
108	WH2335	121234298	7.9688	100.000000	P	02/01/2046	\$401,457.45	\$401,457.45
108	WH2335	121235188	7.6325	100.000000	P	03/01/2046	\$400,377.97	\$400,377.97
106	WH3379	123902900	6.7500	100.000000	P	02/01/2047	\$398,849.42	\$398,849.42
104	WH5423	124232299	7.0400	100.000000	P	04/01/2047	\$396,298.59	\$396,298.59
104	WH5207	124091505	6.6538	100.000000	P	01/01/2047	\$395,733.44	\$395,733.44
108	WH2335	121235386	7.6325	100.000000	P	03/01/2046	\$391,152.88	\$391,152.88
104	WH5207	124078981	6.4862	100.000000	P	10/01/2046	\$389,598.51	\$389,598.51
104	WH5207	124089731	6.6538	100.000000	P	12/01/2046	\$389,001.28	\$389,001.28
108	WH1487	120093042	8.1862	100.000000	P	03/01/2046	\$388,679.01	\$388,679.01
104	WH5767	124780735	6.4780	100.000000	P	07/01/2047	\$388,603.69	\$388,603.69
104	WH3967	123222937	6.1325	100.000000	P	09/01/2046	\$388,474.62	\$388,474.62
104	WH3967	123217044	6.1325	100.000000	P	09/01/2046	\$388,086.09	\$388,086.09
104	WH5207	124088295	6.6538	100.000000	P	12/01/2046	\$386,985.25	\$386,985.25
104	WH3967	123218117	6.4688	100.000000	P	08/01/2046	\$386,571.55	\$386,571.55
104	WH5207	124087776	6.6538	100.000000	P	12/01/2046	\$386,269.93	\$386,269.93
108	WH463	118713155	7.6325	100.000000	P	10/01/2045	\$385,197.43	\$385,197.43
104	WH3967	123217200	6.1325	100.000000	P	09/01/2046	\$384,341.96	\$384,341.96
104	WH5207	124091471	6.6538	100.000000	P	01/01/2047	\$383,190.20	\$383,190.20
106	WH4427	124223975	8.1250	100.000000	P	03/01/2047	\$380,572.21	\$380,572.21
108	WH463	118715432	7.9862	100.000000	P	12/01/2045	\$379,766.96	\$379,766.96
104	WH5207	124086646	6.4275	100.000000	P	12/01/2046	\$377,342.11	\$377,342.11
104	WH3967	123216582	6.6862	100.000000	P	07/01/2046	\$377,320.35	\$377,320.35
108	WH3441	122635899	7.9275	100.000000	P	05/01/2046	\$376,242.08	\$376,242.08
106	WH4427	124227224	6.7500	100.000000	P	03/01/2047	\$376,123.20	\$376,123.20
108	WH5992	124702069	8.0000	100.000000	P	02/01/2047	\$373,977.46	\$373,977.46
108	WH3441	122636095	7.9275	100.000000	P	05/01/2046	\$373,571.56	\$373,571.56
108	WH1487	120089917	7.9275	100.000000	P	12/01/2045	\$373,143.03	\$373,143.03
104	WH5207	124089459	6.6538	100.000000	P	12/01/2046	\$372,528.29	\$372,528.29
108	WH463	118714807	7.9862	100.000000	P	11/01/2045	\$371,834.28	\$371,834.28
108	VY78	117715680	7.9688	100.000000	P	09/01/2045	\$370,105.70	\$370,105.70
104	WH3967	123215600	6.1325	100.000000	P	09/01/2046	\$370,080.92	\$370,080.92
104	WH3967	123215865	6.1325	100.000000	P	09/01/2046	\$368,219.26	\$368,219.26
104	WH3967	123220584	6.4688	100.000000	P	09/01/2046	\$367,793.72	\$367,793.72
106	WH4427	124227075	6.7500	100.000000	P	03/01/2047	\$367,464.43	\$367,464.43
104	WH5207	124091801	6.6862	100.000000	P	01/01/2047	\$367,203.08	\$367,203.08
104	WH3967	123224396	6.1325	100.000000	P	09/01/2046	\$365,369.60	\$365,369.60
104	WH5207	124080482	6.4862	100.000000	P	10/01/2046	\$364,944.78	\$364,944.78
104	WH5207	124086323	6.4275	100.000000	P	11/01/2046	\$364,491.81	\$364,491.81
104	WH5207	124090762	6.6538	100.000000	P	12/01/2046	\$364,409.86	\$364,409.86
106	WH3379	123898116	5.6250	100.000000	P	01/01/2047	\$363,628.06	\$363,628.06
108	WH1487	120092960	8.1862	100.000000	P	02/01/2046	\$363,484.87	\$363,484.87
104	WH5207	124079716	6.4862	100.000000	P	10/01/2046	\$362,930.24	\$362,930.24
108	WH2335	121236301	7.9862	100.000000	P	04/01/2046	\$362,206.32	\$362,206.32
104	WH5207	124081514	6.4862	100.000000	P	11/01/2046	\$361,912.98	\$361,912.98
108	WH3441	122635840	7.9275	100.000000	P	05/01/2046	\$360,981.15	\$360,981.15
108	VY78	117712703	7.9275	100.000000	P	06/01/2045	\$360,677.95	\$360,677.95
108	WH1487	120092242	8.1538	100.000000	P	02/01/2046	\$360,116.22	\$360,116.22



**The Bank of New York  
TRI-PARTY  
Investor Allocation Detail Report  
Lehman Commercial Paper Inc.**

Production Run : 09/12/2008

LCPI

Print Date : 09/15/2008 08:31 AM

Investor Name : DANSKE BANK A/S, LONDON BRANCH  
Investor Reference No : WDAN  
Trade Reference No : 92LNAQO

Investment Amount : \$300,000,000.00  
Required Amount : \$345,000,000.00  
Trade Margin % : 15.00

Asset Grade : B  
Pricing Service : Force Priced

Sub-Cust	Poal No	Loan No	Coupon %	Pricing %	Status	Maturity Date	Asset Amount	Market Value
104	WH5207	124089079	6.6538	100.000000	P	12/01/2046	\$359,147.65	\$359,147.65
104	WH3967	123218729	6.4688	100.000000	P	08/01/2046	\$359,080.57	\$359,080.57
104	WH3967	123215592	6.6538	100.000000	P	06/01/2046	\$358,848.91	\$358,848.91
104	WH5207	124079393	6.4862	100.000000	P	10/01/2046	\$358,352.25	\$358,352.25
104	WH5767	124852922	7.1400	100.000000	P	07/01/2047	\$358,272.30	\$358,272.30
108	VY78	117715607	8.1862	100.000000	P	09/01/2045	\$357,750.36	\$357,750.36
104	WH5207	124087206	6.6538	100.000000	P	12/01/2046	\$357,012.36	\$357,012.36
104	WH5207	124078155	6.4862	100.000000	P	10/01/2046	\$356,825.19	\$356,825.19
108	WH1487	120091681	8.1538	100.000000	P	01/01/2046	\$355,773.55	\$355,773.55
104	WH3967	123218000	6.6862	100.000000	P	07/01/2046	\$353,637.58	\$353,637.58
108	WH1487	120092325	8.1862	100.000000	P	02/01/2046	\$353,438.84	\$353,438.84
104	WH3967	123224099	6.1325	100.000000	P	09/01/2046	\$352,920.33	\$352,920.33
104	WH5207	124092339	6.6538	100.000000	P	01/01/2047	\$352,570.54	\$352,570.54
108	WH2335	121236780	7.9862	100.000000	P	05/01/2046	\$351,814.05	\$351,814.05
108	WH3441	122636798	8.1538	100.000000	P	06/01/2046	\$351,737.58	\$351,737.58
108	WH2335	121234520	7.9868	100.000000	P	02/01/2046	\$350,118.44	\$350,118.44
104	WH5207	124090093	6.6538	100.000000	P	12/01/2046	\$349,266.55	\$349,266.55
104	WH5207	124086299	6.4275	100.000000	P	11/01/2046	\$348,217.00	\$348,217.00
104	WH5207	124088261	6.6538	100.000000	P	12/01/2046	\$347,661.76	\$347,661.76
104	WH3205	122689383	7.2500	100.000000	P	09/01/2046	\$347,456.56	\$347,456.56
108	WH463	118713551	7.6325	100.000000	P	10/01/2045	\$346,444.50	\$346,444.50
104	WH3967	123217481	6.6862	100.000000	P	07/01/2046	\$346,361.68	\$346,361.68
108	WH3441	122636376	7.9275	100.000000	P	05/01/2046	\$346,332.62	\$346,332.62
104	WH5207	124091455	6.6538	100.000000	P	01/01/2047	\$346,256.94	\$346,256.94
104	WH5207	124092545	6.6538	100.000000	P	01/01/2047	\$345,925.63	\$345,925.63
104	WH5207	124086827	6.4275	100.000000	P	12/01/2046	\$345,675.80	\$345,675.80
104	WH5207	124088303	6.6538	100.000000	P	12/01/2046	\$344,068.05	\$344,068.05
108	WH2335	121235204	7.6325	100.000000	P	03/01/2046	\$343,782.86	\$343,782.86
104	WH5207	124081928	6.4275	100.000000	P	11/01/2046	\$340,044.27	\$340,044.27
104	WH5767	124853284	6.9900	100.000000	P	07/01/2047	\$339,887.68	\$339,887.68
104	WH5207	124086075	6.4275	100.000000	P	11/01/2046	\$338,727.72	\$338,727.72
104	WH3967	123221731	6.1325	100.000000	P	09/01/2046	\$338,538.13	\$338,538.13
104	WH5767	124852930	7.1400	100.000000	P	07/01/2047	\$338,337.14	\$338,337.14
104	WH3967	123222861	6.4688	100.000000	P	08/01/2046	\$338,320.50	\$338,320.50
104	WH5207	124082124	6.4275	100.000000	P	11/01/2046	\$338,283.65	\$338,283.65
104	WH5207	124086315	6.4275	100.000000	P	11/01/2046	\$337,811.86	\$337,811.86
108	WH2335	121235469	7.6325	100.000000	P	03/01/2046	\$337,701.94	\$337,701.94
104	WH5207	124092073	6.6862	100.000000	P	01/01/2047	\$336,695.66	\$336,695.66
104	WH5207	124080953	6.4862	100.000000	P	10/01/2046	\$336,582.31	\$336,582.31
104	WH5207	124088493	6.6538	100.000000	P	12/01/2046	\$335,451.75	\$335,451.75
104	WH3967	123216541	6.6862	100.000000	P	07/01/2046	\$335,160.79	\$335,160.79
108	WH5992	124704974	7.2500	100.000000	P	04/01/2047	\$334,094.06	\$334,094.06
108	WH463	118713718	7.6325	100.000000	P	10/01/2045	\$333,400.02	\$333,400.02
104	WH5767	124852716	6.5900	100.000000	P	07/01/2047	\$333,240.71	\$333,240.71
104	WH3967	123220949	6.1325	100.000000	P	09/01/2046	\$332,780.00	\$332,780.00
104	WH5207	124084757	6.4275	100.000000	P	11/01/2046	\$332,544.26	\$332,544.26
104	WH3967	123222440	6.4688	100.000000	P	08/01/2046	\$332,229.50	\$332,229.50
104	WH5207	124081381	6.4862	100.000000	P	11/01/2046	\$331,144.13	\$331,144.13
104	WH3967	123220568	6.4688	100.000000	P	08/01/2046	\$331,027.50	\$331,027.50
104	WH5207	124081050	6.4862	100.000000	P	10/01/2046	\$330,139.35	\$330,139.35
104	WH5207	124080987	6.4862	100.000000	P	10/01/2046	\$329,741.21	\$329,741.21
104	WH5767	124852897	6.1550	100.000000	P	07/01/2047	\$329,068.50	\$329,068.50
108	WH1487	120091269	8.1538	100.000000	P	01/01/2046	\$328,840.19	\$328,840.19
104	WH5207	124090374	6.6538	100.000000	P	12/01/2046	\$328,688.70	\$328,688.70
104	WH3967	123221566	6.1325	100.000000	P	09/01/2046	\$327,444.22	\$327,444.22
108	WH3441	122635865	7.9275	100.000000	P	05/01/2046	\$327,226.13	\$327,226.13
104	WH5207	124090788	6.6538	100.000000	P	12/01/2046	\$325,314.10	\$325,314.10
104	WH5752	124733643	7.2900	100.000000	P	06/01/2047	\$324,768.24	\$324,768.24
104	WH3967	123218455	6.1325	100.000000	P	09/01/2046	\$324,711.80	\$324,711.80

Report ID: dl\_alc

Page 15 of 26



**The Bank of New York**  
**TRI-PARTY**  
**Investor Allocation Detail Report**  
**Lehman Commercial Paper Inc.**

Production Run : 09/12/2008

LCPI

Print Date : 09/15/2008 08:31 AM

Investor Name : DANSKE BANK A/S, LONDON BRANCH  
Investor Reference No : WDAN  
Trade Reference No : 92LNAQO

Investment Amount : \$300,000,000.00  
Required Amount : \$345,000,000.00  
Trade Margin % : 15.00

Asset Grade : B  
Pricing Service : Force Priced

Sub-Cust	Pool No	Loan No	Coupon %	Pricing %	Status	Maturity Date	Asset Amount	Market Value
104	WH5207	124083031	6.4275	100.000000	P	11/01/2046	\$324,496.54	\$324,496.54
104	WH5207	124085150	6.4275	100.000000	P	11/01/2046	\$323,822.54	\$323,822.54
104	WH5207	124092032	6.6862	100.000000	P	01/01/2047	\$323,401.21	\$323,401.21
104	WH3967	123218737	6.1325	100.000000	P	09/01/2046	\$322,776.19	\$322,776.19
104	WH3967	123220469	6.6862	100.000000	P	07/01/2046	\$321,791.37	\$321,791.37
108	VY78	117714295	8.1862	100.000000	P	08/01/2045	\$321,483.33	\$321,483.33
108	VY78	117715169	8.1862	100.000000	P	08/01/2045	\$321,033.91	\$321,033.91
108	WH2335	121236376	7.9862	100.000000	P	04/01/2046	\$320,383.54	\$320,383.54
108	WH2335	121236749	7.9862	100.000000	P	05/01/2046	\$319,847.10	\$319,847.10
104	WH5207	124087933	6.6538	100.000000	P	12/01/2046	\$319,221.45	\$319,221.45
108	WH3441	121236814	7.9862	100.000000	P	05/01/2046	\$317,965.64	\$317,965.64
108	WH2335	121234967	7.6325	100.000000	P	03/01/2046	\$317,494.12	\$317,494.12
104	WH5207	124090853	6.6538	100.000000	P	12/01/2046	\$317,192.74	\$317,192.74
104	WH5207	124087529	6.6538	100.000000	P	12/01/2046	\$317,185.88	\$317,185.88
108	WH1487	120089909	7.9275	100.000000	P	12/01/2045	\$315,222.20	\$315,222.20
104	WH3967	123222226	6.1325	100.000000	P	09/01/2046	\$314,909.72	\$314,909.72
104	WH5207	124087313	6.6538	100.000000	P	12/01/2046	\$313,417.03	\$313,417.03
104	WH3967	123224537	6.1325	100.000000	P	08/01/2046	\$313,137.19	\$313,137.19
104	WH3967	123216758	6.6862	100.000000	P	07/01/2046	\$313,129.80	\$313,129.80
104	WH5207	124086190	6.4275	100.000000	P	11/01/2046	\$313,115.89	\$313,115.89
104	WH5207	124081035	6.4862	100.000000	P	10/01/2046	\$312,805.81	\$312,805.81
104	WH3967	123221319	6.1325	100.000000	P	09/01/2046	\$311,922.55	\$311,922.55
108	WH2335	120089818	7.9275	100.000000	P	11/01/2045	\$311,229.41	\$311,229.41
106	WH4427	124225293	6.2500	100.000000	P	04/01/2047	\$310,278.68	\$310,278.68
104	WH3967	123220923	6.1325	100.000000	P	09/01/2046	\$309,629.44	\$309,629.44
104	WH5207	124089111	6.6538	100.000000	P	12/01/2046	\$309,479.03	\$309,479.03
104	WH5207	124083684	6.4275	100.000000	P	11/01/2046	\$307,628.30	\$307,628.30
104	WH5207	124089863	6.6538	100.000000	P	12/01/2046	\$306,808.58	\$306,808.58
104	WH5207	124078064	6.4862	100.000000	P	10/01/2046	\$306,808.58	\$306,808.58
108	WH463	118714369	7.9862	100.000000	P	11/01/2045	\$306,876.06	\$306,876.06
104	WH5207	124092347	6.6538	100.000000	P	01/01/2047	\$306,366.23	\$306,366.23
104	WH5207	124083965	6.4275	100.000000	P	11/01/2046	\$306,320.30	\$306,320.30
104	WH5207	124077819	6.4862	100.000000	P	10/01/2046	\$306,153.86	\$306,153.86
104	WH5207	124083262	6.4275	100.000000	P	11/01/2046	\$305,416.31	\$305,416.31
104	WH3967	123217796	6.6862	100.000000	P	07/01/2046	\$305,145.59	\$305,145.59
108	WH3441	122636053	7.9275	100.000000	P	05/01/2046	\$305,009.44	\$305,009.44
104	WH3967	123222903	6.1325	100.000000	P	09/01/2046	\$304,964.55	\$304,964.55
108	WH3441	122636319	7.9275	100.000000	P	05/01/2046	\$304,931.17	\$304,931.17
104	WH5207	124086311	6.6538	100.000000	P	12/01/2046	\$303,760.61	\$303,760.61
104	WH5207	123222366	6.1325	100.000000	P	09/01/2046	\$303,594.06	\$303,594.06
104	WH5207	124089202	6.6538	100.000000	P	12/01/2046	\$303,308.88	\$303,308.88
104	WH3967	123221541	6.1325	100.000000	P	09/01/2046	\$303,275.94	\$303,275.94
108	WH463	118715622	7.9275	100.000000	P	12/01/2045	\$303,232.25	\$303,232.25
104	WH3967	123220824	6.4862	100.000000	P	08/01/2046	\$303,184.98	\$303,184.98
108	WH3441	122637101	8.1538	100.000000	P	06/01/2046	\$302,797.19	\$302,797.19
104	WH5207	124085481	6.4275	100.000000	P	11/01/2046	\$302,312.36	\$302,312.36
108	WH2335	121237044	7.9275	100.000000	P	05/01/2046	\$301,241.65	\$301,241.65
104	WH5767	124853235	6.8400	100.000000	P	07/01/2047	\$300,166.37	\$300,166.37
108	WH2335	121233637	7.9688	100.000000	P	02/01/2046	\$300,095.08	\$300,095.08
104	WH5207	124092040	6.6862	100.000000	P	01/01/2047	\$299,850.49	\$299,850.49
104	WH3205	122688427	7.7500	100.000000	P	09/01/2046	\$299,649.87	\$299,649.87
104	WH5207	124082066	6.4275	100.000000	P	11/01/2046	\$299,649.33	\$299,649.33
104	WH5207	124081670	6.4862	100.000000	P	11/01/2046	\$298,574.23	\$298,574.23
104	WH5767	124853052	7.2900	100.000000	P	07/01/2047	\$297,945.69	\$297,945.69
108	VY78	117715839	8.1862	100.000000	P	09/01/2045	\$297,818.11	\$297,818.11
104	WH5207	124091877	6.6862	100.000000	P	01/01/2047	\$297,310.17	\$297,310.17
104	WH3967	123223182	6.1325	100.000000	P	09/01/2046	\$295,286.59	\$295,286.59
104	WH5207	124093063	6.6862	100.000000	P	01/01/2047	\$295,276.34	\$295,276.34
108	WH3441	122636178	7.9275	100.000000	P	06/01/2046	\$294,328.54	\$294,328.54
							\$292,963.06	\$292,963.06

Report ID: dl\_alc

Page 16 of 26





**The Bank of New York**  
**TRI-PARTY**  
**Investor Allocation Detail Report**  
**Lehman Commercial Paper Inc.**

Production Run : 09/12/2008

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Investor Name : DANSKE BANK A/S, LONDON BRANCH  
Investor Reference No : WDAN  
Trade Reference No : 92LNAQ0

Investment Amount : \$300,000,000.00  
Required Amount : \$345,000,000.00  
Trade Margin % : 15.00

Asset Grade : B  
Pricing Service : Force Priced

Sub-Cust	Poal No	Loan No	Coupon %	Pricing %	Status	Maturity Date	Asset Amount	Market Value
104	WH3967	123224008	6.1325	100.000000	P	09/01/2046	\$292,948.43	\$292,948.43
108	WH5992	124701046	7.2500	100.000000	P	12/01/2046	\$292,323.20	\$292,323.20
104	WH3967	123221954	6.4688	100.000000	P	08/01/2046	\$291,914.55	\$291,914.55
104	WH5207	124090341	6.6538	100.000000	P	12/01/2046	\$291,894.49	\$291,894.49
104	WH5207	124082858	6.4275	100.000000	P	11/01/2046	\$291,604.94	\$291,604.94
108	WH2335	121234447	7.9688	100.000000	P	02/01/2046	\$291,432.78	\$291,432.78
104	WH3967	123217788	6.4688	100.000000	P	08/01/2046	\$290,943.37	\$290,943.37
104	WH3967	123224982	6.1325	100.000000	P	10/01/2046	\$290,756.92	\$290,756.92
104	WH3967	123216806	6.6862	100.000000	P	07/01/2046	\$290,714.01	\$290,714.01
104	WH5207	124090119	6.6538	100.000000	P	12/01/2046	\$290,191.18	\$290,191.18
104	WH5207	124084534	6.4275	100.000000	P	11/01/2046	\$290,035.94	\$290,035.94
108	VY78	117714642	8.1538	100.000000	P	08/01/2045	\$289,720.04	\$289,720.04
104	WH5207	124079534	6.4862	100.000000	P	10/01/2046	\$289,693.66	\$289,693.66
104	WH3967	123221939	6.1325	100.000000	P	09/01/2046	\$289,423.46	\$289,423.46
104	WH5207	124077678	6.4862	100.000000	P	10/01/2046	\$289,269.20	\$289,269.20
104	WH3967	123225005	6.1325	100.000000	P	10/01/2046	\$289,135.75	\$289,135.75
104	WH3967	123221996	6.4688	100.000000	P	08/01/2046	\$288,856.90	\$288,856.90
104	WH5207	124079146	6.4862	100.000000	P	10/01/2046	\$288,065.91	\$288,065.91
104	WH5207	124082108	6.4862	100.000000	P	11/01/2046	\$288,014.48	\$288,014.48
104	WH5207	124090689	6.6538	100.000000	P	12/01/2046	\$287,221.21	\$287,221.21
108	WH2335	121234686	7.9688	100.000000	P	03/01/2046	\$287,120.24	\$287,120.24
108	WH3441	122635590	7.9275	100.000000	P	06/01/2046	\$286,699.64	\$286,699.64
104	WH5207	124092941	6.6862	100.000000	P	01/01/2047	\$285,589.46	\$285,589.46
104	WH5207	124085036	6.4275	100.000000	P	11/01/2046	\$285,496.55	\$285,496.55
108	WH2335	121234785	7.9688	100.000000	P	03/01/2046	\$285,414.75	\$285,414.75
104	WH3967	123223554	6.4688	100.000000	P	08/01/2046	\$285,334.24	\$285,334.24
104	WH3967	123223513	6.1325	100.000000	P	09/01/2046	\$285,200.89	\$285,200.89
104	WH5207	124091869	6.6862	100.000000	P	01/01/2047	\$284,835.99	\$284,835.99
104	WH5207	124085077	6.4275	100.000000	P	11/01/2046	\$284,379.74	\$284,379.74
104	WH3967	123216293	6.6862	100.000000	P	07/01/2046	\$283,898.58	\$283,898.58
104	WH5207	124088949	6.6538	100.000000	P	12/01/2046	\$283,752.29	\$283,752.29
104	WH5207	124084674	6.4275	100.000000	P	11/01/2046	\$282,416.01	\$282,416.01
104	WH5207	124090473	6.6538	100.000000	P	12/01/2046	\$281,336.83	\$281,336.83
108	WH463	118712834	7.9688	100.000000	P	10/01/2045	\$280,763.56	\$280,763.56
108	WH3441	122636202	8.1538	100.000000	P	06/01/2046	\$280,461.61	\$280,461.61
104	WH5207	124093196	6.6862	100.000000	P	01/01/2047	\$280,342.72	\$280,342.72
104	WH5207	124091612	6.6538	100.000000	P	01/01/2047	\$280,130.12	\$280,130.12
104	WH3967	123224594	6.1325	100.000000	P	09/01/2046	\$279,842.43	\$279,842.43
104	WH5207	124090192	6.6538	100.000000	P	12/01/2046	\$279,205.63	\$279,205.63
104	WH5207	124090077	6.6538	100.000000	P	12/01/2046	\$278,836.05	\$278,836.05
108	WH463	118712470	7.9688	100.000000	P	09/01/2045	\$277,753.41	\$277,753.41
104	WH3967	123218844	6.1325	100.000000	P	09/01/2046	\$277,645.23	\$277,645.23
104	WH5207	124090697	6.6538	100.000000	P	12/01/2046	\$276,795.48	\$276,795.48
104	WH5207	124077850	6.4862	100.000000	P	10/01/2046	\$276,703.95	\$276,703.95
104	WH5207	124088923	6.6538	100.000000	P	12/01/2046	\$276,605.45	\$276,605.45
104	WH5767	124853094	8.6380	100.000000	P	07/01/2047	\$275,979.59	\$275,979.59
104	WH3967	123224966	6.1325	100.000000	P	10/01/2046	\$275,425.19	\$275,425.19
108	WH3441	121234934	7.6325	100.000000	P	03/01/2046	\$274,336.87	\$274,336.87
104	WH5207	124079708	6.4862	100.000000	P	10/01/2046	\$274,022.75	\$274,022.75
108	WH3441	122636343	7.9275	100.000000	P	05/01/2046	\$273,935.08	\$273,935.08
108	WH2335	121234470	7.9688	100.000000	P	02/01/2046	\$272,415.46	\$272,415.46
104	WH3967	123224446	6.1325	100.000000	P	09/01/2046	\$272,206.45	\$272,206.45
104	WH3967	123222804	6.1325	100.000000	P	09/01/2046	\$272,147.20	\$272,147.20
108	WH2335	121234215	7.9688	100.000000	P	02/01/2046	\$272,072.03	\$272,072.03
104	WH3967	123225310	6.4862	100.000000	P	10/01/2046	\$271,893.18	\$271,893.18
108	WH463	118714492	7.9862	100.000000	P	11/01/2045	\$270,868.13	\$270,868.13
108	WH2335	121236434	7.9862	100.000000	P	04/01/2046	\$270,825.37	\$270,825.37
104	WH5207	124089061	6.6538	100.000000	P	12/01/2046	\$270,264.11	\$270,264.11
104	WH5207	124090549	6.6538	100.000000	P	12/01/2046	\$269,176.16	\$269,176.16

Report ID: dl\_alc

Page 17 of 26



The Bank of New York  
TRI-PARTY

Investor Allocation Detail Report  
Lehman Commercial Paper Inc.

Production Run : 09/12/2008

LCPI

Print Date : 09/15/2008 08:31 AM

Investor Name : DANSKE BANK A/S, LONDON BRANCH

Investment Amount : \$300,000,000.00

Investor Reference No : WDAN

Required Amount : \$345,000,000.00

Trade Reference No : 92LNAQ0

Trade Margin % : 15.00

Asset Grade : B

Pricing Service : Force Priced

Sub-Cust	Pool No	Loan No	Coupon %	Pricing %	Status	Maturity Date	Asset Amount	Market Value
104	WH5207	124086869	6.4275	100.000000	P	12/01/2046	\$269,118.29	\$269,118.29
108	WH1487	120089792	7.9275	100.000000	P	12/01/2045	\$268,111.46	\$268,111.46
104	WH5207	124091042	6.6538	100.000000	P	12/01/2046	\$268,018.22	\$268,018.22
104	WH5207	124091570	6.6862	100.000000	P	01/01/2047	\$267,789.78	\$267,789.78
104	WH3967	123220097	6.1325	100.000000	P	09/01/2046	\$267,709.23	\$267,709.23
108	WH3441	122636475	7.9275	100.000000	P	05/01/2046	\$267,186.35	\$267,186.35
108	WH3441	122636194	7.9275	100.000000	P	06/01/2046	\$267,000.36	\$267,000.36
104	WH3967	123224172	6.1325	100.000000	P	10/01/2046	\$266,202.18	\$266,202.18
104	WH5207	124090523	6.6538	100.000000	P	12/01/2046	\$265,497.70	\$265,497.70
104	WH5207	124078122	6.4862	100.000000	P	10/01/2046	\$265,315.74	\$265,315.74
104	WH3967	123220493	6.1325	100.000000	P	09/01/2046	\$265,098.14	\$265,098.14
104	WH5207	124081357	6.4862	100.000000	P	11/01/2046	\$264,606.99	\$264,606.99
104	WH3967	123220113	6.4688	100.000000	P	08/01/2046	\$263,348.60	\$263,348.60
108	WH2335	121234751	7.9688	100.000000	P	03/01/2046	\$262,978.51	\$262,978.51
108	WH463	118712314	7.9688	100.000000	P	09/01/2045	\$262,413.81	\$262,413.81
108	WH2335	121237077	7.9275	100.000000	P	05/01/2046	\$262,272.95	\$262,272.95
108	WH3441	120090527	7.9275	100.000000	P	11/01/2045	\$261,964.58	\$261,964.58
104	WH5207	124088659	6.6538	100.000000	P	12/01/2046	\$261,693.96	\$261,693.96
104	WH5207	124079211	6.4862	100.000000	P	10/01/2046	\$261,464.88	\$261,464.88
104	WH4061	123471005	7.7500	100.000000	P	11/01/2046	\$261,291.84	\$261,291.84
108	WH463	118715168	7.9862	100.000000	P	11/01/2045	\$260,221.58	\$260,221.58
104	WH5207	124085333	6.4275	100.000000	P	11/01/2046	\$259,713.29	\$259,713.29
104	WH5207	124093048	6.6862	100.000000	P	01/01/2047	\$258,576.79	\$258,576.79
104	WH5207	124087735	6.6538	100.000000	P	12/01/2046	\$258,351.43	\$258,351.43
104	WH3967	123218218	6.4688	100.000000	P	08/01/2046	\$257,303.43	\$257,303.43
108	VY78	117715672	7.9688	100.000000	P	09/01/2045	\$256,064.35	\$256,064.35
104	WH5207	124085267	6.4275	100.000000	P	11/01/2046	\$255,999.64	\$255,999.64
108	WH2335	121234363	8.1862	100.000000	P	02/01/2046	\$255,100.05	\$255,100.05
104	WH5207	124087511	6.6538	100.000000	P	12/01/2046	\$254,813.82	\$254,813.82
104	WH3967	123215725	6.6538	100.000000	P	06/01/2046	\$254,247.68	\$254,247.68
106	WH4427	124225996	6.7500	100.000000	P	04/01/2047	\$253,377.69	\$253,377.69
104	WH3967	123222374	6.1325	100.000000	P	09/01/2046	\$253,165.40	\$253,165.40
104	WH3967	123218984	6.6862	100.000000	P	08/01/2046	\$253,137.85	\$253,137.85
104	WH3967	123215766	6.6862	100.000000	P	08/01/2046	\$252,889.44	\$252,889.44
104	WH5207	124085994	6.4275	100.000000	P	11/01/2046	\$251,274.92	\$251,274.92
104	WH5207	124091992	6.6862	100.000000	P	01/01/2047	\$251,267.01	\$251,267.01
104	WH3967	123221657	6.1325	100.000000	P	09/01/2046	\$250,738.98	\$250,738.98
104	WH5207	124092248	6.6862	100.000000	P	01/01/2047	\$250,446.67	\$250,446.67
104	WH5207	124088436	6.6538	100.000000	P	12/01/2046	\$250,414.55	\$250,414.55
108	WH2335	121234207	7.9688	100.000000	P	02/01/2046	\$250,410.94	\$250,410.94
104	WH3967	123224347	6.1325	100.000000	P	09/01/2046	\$250,307.86	\$250,307.86
104	WH5207	124092966	6.6862	100.000000	P	01/01/2047	\$250,046.36	\$250,046.36
106	WH4427	124226713	6.7500	100.000000	P	04/01/2047	\$248,778.49	\$248,778.49
104	WH3967	123225450	6.4862	100.000000	P	10/01/2046	\$248,549.86	\$248,549.86
104	WH5207	124087834	6.6538	100.000000	P	12/01/2046	\$248,476.26	\$248,476.26
104	WH3967	123222234	6.1325	100.000000	P	09/01/2046	\$247,553.61	\$247,553.61
104	WH5207	124078262	6.4862	100.000000	P	10/01/2046	\$247,535.65	\$247,535.65
104	WH3967	123217390	6.1325	100.000000	P	09/01/2046	\$247,320.05	\$247,320.05
108	WH463	118714948	8.1538	100.000000	P	11/01/2045	\$246,550.59	\$246,550.59
108	WH2335	121236152	7.9862	100.000000	P	04/01/2046	\$246,130.66	\$246,130.66
104	WH5207	124092925	6.6862	100.000000	P	01/01/2047	\$245,714.17	\$245,714.17
108	WH1487	120091160	8.1538	100.000000	P	01/01/2046	\$245,361.16	\$245,361.16
104	WH5207	124083725	6.4275	100.000000	P	11/01/2046	\$245,360.66	\$245,360.66
104	WH5207	124088576	6.6538	100.000000	P	12/01/2046	\$244,859.13	\$244,859.13
108	WH1487	120092762	8.1862	100.000000	P	02/01/2046	\$243,634.02	\$243,634.02
108	WH6992	124704032	7.6250	100.000000	P	03/01/2047	\$243,601.72	\$243,601.72
104	WH3967	123217804	6.1325	100.000000	P	09/01/2046	\$242,159.80	\$242,159.80
104	WH3967	123220667	6.4688	100.000000	P	08/01/2046	\$241,882.41	\$241,882.41
108	WH3441	122636186	8.1538	100.000000	P	06/01/2046	\$240,843.64	\$240,843.64

Report ID: dl\_alc

Page 18 of 26



**The Bank of New York  
TRI-PARTY  
Investor Allocation Detail Report  
Lehman Commercial Paper Inc.**

Production Run : 09/12/2008

LCPI

Print Date : 09/15/2008 08:31 AM

Investor Name : DANSKE BANK A/S, LONDON BRANCH  
Investor Reference No : WDAN  
Trade Reference No : 92LNAQ0

Investment Amount : \$300,000,000.00  
Required Amount : \$345,000,000.00  
Trade Margin % : 15.00

Asset Grade : B  
Pricing Service : Force Priced

Sub-Cust	Pool No	Loan No	Coupon %	Pricing %	Status	Maturity Date	Asset Amount	Market Value
104	WH3967	123218828	6.4688	100.000000	P	08/01/2046	\$239,619.40	\$239,619.40
104	WH3967	123219008	6.4688	100.000000	P	08/01/2046	\$238,769.94	\$238,769.94
108	WH463	118715226	7.9862	100.000000	P	11/01/2045	\$238,638.80	\$238,638.80
104	WH3967	123225161	6.4682	100.000000	P	10/01/2046	\$237,846.07	\$237,846.07
104	WH3967	123225088	6.1325	100.000000	P	10/01/2046	\$237,681.77	\$237,681.77
104	WH3967	123219966	6.1325	100.000000	P	09/01/2046	\$237,251.53	\$237,251.53
104	WH3967	123223794	6.4688	100.000000	P	09/01/2046	\$235,740.11	\$235,740.11
108	WH3441	122636335	7.9275	100.000000	P	05/01/2046	\$235,290.18	\$235,290.18
104	WH3967	123221228	6.6862	100.000000	P	07/01/2046	\$234,292.99	\$234,292.99
106	WH3563	123157489	6.6250	100.000000	P	12/01/2046	\$233,654.88	\$233,654.88
104	WH3967	123224727	6.1325	100.000000	P	09/01/2046	\$233,424.17	\$233,424.17
104	WH5767	124852849	6.5400	100.000000	P	07/01/2047	\$233,355.31	\$233,355.31
104	WH5767	124852963	7.0900	100.000000	P	07/01/2047	\$231,289.15	\$231,289.15
108	WH1487	120092945	8.1862	100.000000	P	02/01/2046	\$231,267.80	\$231,267.80
108	WH1487	120091707	8.1538	100.000000	P	01/01/2046	\$230,699.74	\$230,699.74
108	WH1487	120093018	8.1862	100.000000	P	03/01/2046	\$230,658.34	\$230,658.34
104	WH5767	124853185	7.3400	100.000000	P	07/01/2047	\$230,634.82	\$230,634.82
104	WH3967	123217572	6.4688	100.000000	P	08/01/2046	\$228,220.95	\$228,220.95
104	WH3967	123219982	6.4688	100.000000	P	08/01/2046	\$226,838.80	\$226,838.80
104	WH3967	123219875	6.1325	100.000000	P	09/01/2046	\$225,414.13	\$225,414.13
108	WH5992	124699869	7.2500	100.000000	P	05/01/2047	\$225,104.95	\$225,104.95
108	WH2335	121236285	7.9862	100.000000	P	04/01/2046	\$223,914.27	\$223,914.27
106	WH4427	124225939	6.6250	100.000000	P	04/01/2047	\$223,645.72	\$223,645.72
108	WH3441	122636012	7.9275	100.000000	P	05/01/2046	\$223,429.16	\$223,429.16
101	SK42	7564396	5.0000	100.000000	P	10/01/2023	\$223,272.63	\$223,272.63
104	WH3967	123222606	6.1325	100.000000	P	09/01/2046	\$223,161.78	\$223,161.78
104	WH3967	123218398	6.1325	100.000000	P	09/01/2046	\$222,535.20	\$222,535.20
108	WH2335	121236269	7.9862	100.000000	P	04/01/2046	\$222,391.29	\$222,391.29
104	WH3967	123216954	6.4688	100.000000	P	08/01/2046	\$221,495.65	\$221,495.65
108	WH1487	120090337	7.9275	100.000000	P	12/01/2045	\$221,238.81	\$221,238.81
108	WH3441	122636079	7.9275	100.000000	P	05/01/2046	\$220,868.32	\$220,868.32
104	WH3967	123223273	6.1325	100.000000	P	09/01/2046	\$220,160.29	\$220,160.29
108	WH463	118713494	7.6325	100.000000	P	10/01/2045	\$219,176.92	\$219,176.92
108	WH2335	121237028	7.9275	100.000000	P	05/01/2046	\$218,964.82	\$218,964.82
104	WH3967	123220998	6.1325	100.000000	P	09/01/2046	\$217,779.15	\$217,779.15
108	WH3441	122637051	7.9275	100.000000	P	05/01/2046	\$217,440.40	\$217,440.40
108	WH2335	121233969	7.9688	100.000000	P	02/01/2046	\$217,118.40	\$217,118.40
104	WH3967	123223299	6.1325	100.000000	P	09/01/2046	\$216,746.12	\$216,746.12
108	WH2335	121235295	7.6325	100.000000	P	03/01/2046	\$216,179.13	\$216,179.13
104	WH3967	123216814	6.6862	100.000000	P	07/01/2046	\$215,508.09	\$215,508.09
104	WH3967	123215675	6.6862	100.000000	P	08/01/2046	\$215,320.72	\$215,320.72
108	WH3441	122636160	7.9275	100.000000	P	06/01/2046	\$214,346.57	\$214,346.57
108	WH3441	122636442	7.9275	100.000000	P	05/01/2046	\$213,284.71	\$213,284.71
104	WH3967	123222929	6.1325	100.000000	P	09/01/2046	\$212,910.05	\$212,910.05
104	WH3967	123220709	6.4688	100.000000	P	09/01/2046	\$211,634.42	\$211,634.42
108	WH3441	122636020	7.9275	100.000000	P	05/01/2046	\$211,569.90	\$211,569.90
104	WH3967	123223414	6.1325	100.000000	P	09/01/2046	\$210,669.18	\$210,669.18
104	WH3967	123219438	6.4688	100.000000	P	08/01/2046	\$210,397.02	\$210,397.02
108	WH2335	121234900	7.6325	100.000000	P	03/01/2046	\$208,891.93	\$208,891.93
104	WH3967	123218018	6.1325	100.000000	P	09/01/2046	\$208,488.39	\$208,488.39
108	WH2335	121235634	7.6325	100.000000	P	04/01/2046	\$208,274.73	\$208,274.73
104	WH5767	124853177	7.0400	100.000000	P	07/01/2047	\$207,838.72	\$207,838.72
108	WH1487	120091459	7.9275	100.000000	P	12/01/2045	\$207,459.70	\$207,459.70
108	WH463	118714104	7.6325	100.000000	P	10/01/2045	\$207,377.21	\$207,377.21
104	WH3967	123216913	6.1325	100.000000	P	09/01/2046	\$206,868.62	\$206,868.62
108	WH2335	121234173	7.9688	100.000000	P	02/01/2046	\$206,522.42	\$206,522.42
104	WH3967	123216715	6.6862	100.000000	P	07/01/2046	\$206,167.21	\$206,167.21
104	WH3967	123219487	6.1325	100.000000	P	09/01/2046	\$206,081.13	\$206,081.13
108	WH463	118715200	7.9862	100.000000	P	11/01/2045	\$205,011.84	\$205,011.84

Report ID: dl\_alc

Page 19 of 26





The Bank of New York  
TRI-PARTY

Investor Allocation Detail Report  
Lehman Commercial Paper Inc.

Production Run : 09/12/2008

LCPI

Print Date : 09/15/2008 08:31 AM

Investor Name : DANSKE BANK A/S, LONDON BRANCH

Investment Amount : \$300,000,000.00

Investor Reference No : WDAN

Required Amount : \$345,000,000.00

Trade Reference No : 92LNAQ0

Trade Margin % : 15.00

Asset Grade : B

Pricing Service : Force Priced

Sub-Cust	Pool No	Loan No	Coupon %	Pricing %	Status	Maturity Date	Asset Amount	Market Value
104	WH3967	123218638	6.1325	100.000000	P	09/01/2046	\$204,701.82	\$204,701.82
108	WH1487	120090071	7.9275	100.000000	P	12/01/2045	\$204,309.37	\$204,309.37
108	WH2335	121235899	7.9862	100.000000	P	04/01/2046	\$203,603.51	\$203,603.51
104	WH3967	123222697	6.1325	100.000000	P	09/01/2046	\$201,527.35	\$201,527.35
104	WH3967	123221814	6.1325	100.000000	P	09/01/2046	\$200,013.10	\$200,013.10
108	WH3441	122636681	8.1538	100.000000	P	06/01/2046	\$199,553.61	\$199,553.61
104	WH3967	123221087	6.1325	100.000000	P	09/01/2046	\$198,989.81	\$198,989.81
108	WH2335	121235048	7.6325	100.000000	P	03/01/2046	\$198,615.21	\$198,615.21
108	WH1487	120091129	8.1538	100.000000	P	01/01/2046	\$197,380.16	\$197,380.16
108	VY78	117712927	7.9275	100.000000	P	06/01/2045	\$197,006.08	\$197,006.08
106	WH4427	124222951	6.0000	100.000000	P	03/01/2047	\$196,909.40	\$196,909.40
104	WH3967	123217911	6.4688	100.000000	P	08/01/2046	\$196,885.99	\$196,885.99
104	WH3967	123224602	6.1325	100.000000	P	09/01/2046	\$196,314.82	\$196,314.82
104	WH3967	123225260	6.4862	100.000000	P	10/01/2046	\$196,127.48	\$196,127.48
104	WH3967	123222028	6.1325	100.000000	P	09/01/2046	\$193,754.83	\$193,754.83
108	WH1487	120090949	7.9275	100.000000	P	01/01/2046	\$193,644.97	\$193,644.97
104	WH3967	123219719	6.4688	100.000000	P	08/01/2046	\$192,061.14	\$192,061.14
108	WH463	118713650	7.6325	100.000000	P	10/01/2045	\$191,028.12	\$191,028.12
104	WH3967	123218067	6.1325	100.000000	P	09/01/2046	\$190,254.62	\$190,254.62
108	WH1487	120091079	7.9275	100.000000	P	01/01/2046	\$189,276.03	\$189,276.03
104	WH3967	123220782	6.4688	100.000000	P	08/01/2046	\$189,169.31	\$189,169.31
104	WH3967	123215949	6.6538	100.000000	P	07/01/2046	\$189,061.80	\$189,061.80
106	WH4427	124226374	6.0000	100.000000	P	04/01/2047	\$188,944.43	\$188,944.43
104	WH3967	123220758	6.1325	100.000000	P	09/01/2046	\$188,237.23	\$188,237.23
108	WH463	118713791	7.6325	100.000000	P	10/01/2045	\$187,720.26	\$187,720.26
104	WH3967	123224875	6.1325	100.000000	P	10/01/2046	\$187,239.56	\$187,239.56
104	WH3967	123223166	6.4688	100.000000	P	08/01/2046	\$186,587.29	\$186,587.29
104	WH3967	123222838	6.1325	100.000000	P	09/01/2046	\$185,595.71	\$185,595.71
104	WH3967	123225195	6.4862	100.000000	P	10/01/2046	\$184,873.60	\$184,873.60
104	WH3967	123218588	6.6862	100.000000	P	08/01/2046	\$184,819.34	\$184,819.34
104	WH3967	123218125	6.4688	100.000000	P	08/01/2046	\$183,674.19	\$183,674.19
108	WH5992	124706607	7.5000	100.000000	P	04/01/2047	\$181,461.75	\$181,461.75
108	WH1487	120090048	7.9275	100.000000	P	12/01/2045	\$180,773.99	\$180,773.99
104	WH3967	123221046	6.1325	100.000000	P	09/01/2046	\$179,808.56	\$179,808.56
104	WH3967	123215493	6.6862	100.000000	P	07/01/2046	\$178,898.23	\$178,898.23
104	WH3967	123219495	6.4688	100.000000	P	08/01/2046	\$178,553.24	\$178,553.24
108	WH1487	120092044	8.1862	100.000000	P	02/01/2046	\$177,023.89	\$177,023.89
108	WH3441	122635923	7.9275	100.000000	P	05/01/2046	\$176,029.40	\$176,029.40
106	WH4429	124451428	6.0000	100.000000	P	05/01/2047	\$175,740.52	\$175,740.52
104	WH3967	123221350	6.1325	100.000000	P	09/01/2046	\$175,327.17	\$175,327.17
104	WH3967	123217119	6.4688	100.000000	P	09/01/2046	\$174,846.77	\$174,846.77
104	WH3967	123217317	6.6862	100.000000	P	07/01/2046	\$174,451.54	\$174,451.54
104	WH3967	123221806	6.1325	100.000000	P	09/01/2046	\$174,262.04	\$174,262.04
104	WH3967	123215907	6.1325	100.000000	P	09/01/2046	\$172,883.92	\$172,883.92
108	WH5992	124701483	7.2500	100.000000	P	12/01/2046	\$172,206.69	\$172,206.69
108	VY78	117714592	8.1862	100.000000	P	08/01/2045	\$171,697.64	\$171,697.64
104	WH3967	123222648	6.1325	100.000000	P	09/01/2046	\$171,322.22	\$171,322.22
104	WH3967	123223430	6.1325	100.000000	P	08/01/2046	\$171,131.49	\$171,131.49
104	WH3967	123225385	6.4862	100.000000	P	10/01/2046	\$168,969.68	\$168,969.68
108	WH2335	120092465	8.1538	100.000000	P	01/01/2046	\$168,745.91	\$168,745.91
108	WH3441	122636871	8.1862	100.000000	P	07/01/2046	\$168,625.55	\$168,625.55
104	WH3967	123223968	6.1325	100.000000	P	09/01/2046	\$168,501.22	\$168,501.22
104	WH3967	123221111	6.1325	100.000000	P	10/01/2046	\$167,754.44	\$167,754.44
104	WH3967	123219594	6.1325	100.000000	P	09/01/2046	\$167,395.15	\$167,395.15
104	WH3967	123222036	6.4688	100.000000	P	08/01/2046	\$167,327.07	\$167,327.07
104	WH3967	123221327	6.4688	100.000000	P	08/01/2046	\$166,792.89	\$166,792.89
108	WH463	118712397	7.9688	100.000000	P	09/01/2045	\$166,563.81	\$166,563.81
104	WH3967	123221285	6.1325	100.000000	P	09/01/2046	\$166,005.33	\$166,005.33
108	WH463	118712264	7.9688	100.000000	P	09/01/2045	\$165,288.85	\$165,288.85

Report ID: dl\_alc

Page 20 of 26



**The Bank of New York**  
**TRI-PARTY**  
**Investor Allocation Detail Report**  
**Lehman Commercial Paper Inc.**

Production Run : 09/12/2008

LCPI

Print Date : 09/15/2008 08:31 AM

Investor Name : DANSKE BANK A/S, LONDON BRANCH  
Investor Reference No : WDAN  
Trade Reference No : 92LNAQO

Investment Amount : \$300,000,000.00  
Required Amount : \$345,000,000.00  
Trade Margin % : 15.00

Asset Grade : B  
Pricing Service : Force Priced

Sub-Cust	Pool No	Loan No	Coupon %	Pricing %	Status	Maturity Date	Asset Amount	Market Value
108	VY78	117712893	7.9275	100.000000	P	06/01/2045	\$162,857.00	\$162,857.00
108	WH463	118715424	7.9862	100.000000	P	12/01/2045	\$159,913.11	\$159,913.11
108	VY78	117715490	8.1862	100.000000	P	09/01/2045	\$159,611.35	\$159,611.35
104	WH3967	123222101	6.1325	100.000000	P	09/01/2046	\$158,421.07	\$158,421.07
108	WH2335	120090006	7.9275	100.000000	P	11/01/2045	\$158,381.14	\$158,381.14
104	WH3967	123216939	6.4688	100.000000	P	08/01/2046	\$158,267.84	\$158,267.84
104	WH3967	123225476	6.4682	100.000000	P	10/01/2046	\$158,229.82	\$158,229.82
104	WH3967	123217176	6.8862	100.000000	P	08/01/2046	\$157,717.13	\$157,717.13
108	WH2335	121236830	7.9862	100.000000	P	05/01/2046	\$157,525.79	\$157,525.79
108	WH3441	122635956	7.9275	100.000000	P	05/01/2046	\$157,163.09	\$157,163.09
108	WH1487	120090899	8.1538	100.000000	P	01/01/2046	\$156,820.60	\$156,820.60
108	WH463	118714476	7.9862	100.000000	P	11/01/2045	\$155,779.95	\$155,779.95
108	WH1487	120090444	7.9275	100.000000	P	12/01/2045	\$154,785.38	\$154,785.38
104	WH3967	123222739	6.1325	100.000000	P	09/01/2046	\$152,626.54	\$152,626.54
108	WH463	118715473	7.9275	100.000000	P	12/01/2045	\$151,557.93	\$151,557.93
108	VY78	117714527	8.1538	100.000000	P	08/01/2045	\$151,539.31	\$151,539.31
104	WH3967	123216964	6.4688	100.000000	P	09/01/2046	\$150,729.41	\$150,729.41
104	WH3967	123221947	6.1325	100.000000	P	09/01/2046	\$150,078.10	\$150,078.10
108	WH1487	116465915	7.6325	100.000000	P	04/01/2045	\$150,047.03	\$150,047.03
108	WH3441	121236855	7.9275	100.000000	P	05/01/2046	\$148,932.69	\$148,932.69
101	WE302	16198368	5.0000	100.000000	P	05/01/2048	\$148,895.10	\$148,895.10
108	WH3441	122636863	8.1538	100.000000	P	07/01/2046	\$146,656.65	\$146,656.65
104	WH3967	123215584	6.4688	100.000000	P	08/01/2046	\$145,760.65	\$145,760.65
106	WH1511	121881429	5.8750	100.000000	P	08/01/2046	\$145,716.15	\$145,716.15
104	WH3967	123220915	6.4688	100.000000	P	09/01/2046	\$145,535.50	\$145,535.50
104	WH3967	123225179	6.1325	100.000000	P	10/01/2046	\$145,091.48	\$145,091.48
108	WH3441	122635998	7.9275	100.000000	P	05/01/2046	\$143,258.14	\$143,258.14
108	WH2335	121236863	7.9862	100.000000	P	05/01/2046	\$142,920.99	\$142,920.99
104	WH3967	123220287	6.1325	100.000000	P	09/01/2046	\$142,476.11	\$142,476.11
104	WH3967	123221012	6.4688	100.000000	P	09/01/2046	\$140,291.72	\$140,291.72
104	WH3967	123218422	6.4688	100.000000	P	08/01/2046	\$140,238.70	\$140,238.70
106	VS84	116127549	4.3750	100.000000	P	06/01/2034	\$140,151.17	\$140,151.17
108	WH3441	122636046	7.9275	100.000000	P	05/01/2046	\$139,888.34	\$139,888.34
104	WH3967	123217002	6.4688	100.000000	P	08/01/2046	\$139,415.82	\$139,415.82
104	WH3967	123216111	6.1325	100.000000	P	09/01/2046	\$137,415.18	\$137,415.18
104	WH3967	123225070	6.1325	100.000000	P	10/01/2046	\$137,153.99	\$137,153.99
104	WH3967	123223356	6.1325	100.000000	P	09/01/2046	\$136,836.11	\$136,836.11
104	WH3967	123220154	6.1325	100.000000	P	09/01/2046	\$136,439.24	\$136,439.24
106	VS84	116127556	3.8750	100.000000	P	05/01/2034	\$136,226.66	\$136,226.66
104	WH3967	123223653	6.1325	100.000000	P	09/01/2046	\$135,842.34	\$135,842.34
108	WH5992	124699737	7.6250	100.000000	P	04/01/2047	\$135,491.37	\$135,491.37
108	WH3441	122636145	8.1538	100.000000	P	06/01/2046	\$135,043.49	\$135,043.49
104	WH3967	123222895	6.4688	100.000000	P	09/01/2046	\$134,583.11	\$134,583.11
108	WH2335	121236640	7.9862	100.000000	P	04/01/2046	\$133,772.42	\$133,772.42
108	WH2335	121235584	7.6325	100.000000	P	03/01/2046	\$133,765.11	\$133,765.11
104	WH3967	123220071	6.1325	100.000000	P	09/01/2046	\$133,615.74	\$133,615.74
108	WH1487	120089768	7.9275	100.000000	P	12/01/2045	\$133,585.51	\$133,585.51
108	WH1487	120092911	8.1862	100.000000	P	02/01/2046	\$132,091.98	\$132,091.98
104	WH3967	123216873	6.6538	100.000000	P	06/01/2046	\$131,105.33	\$131,105.33
104	WH3967	123216590	6.6538	100.000000	P	07/01/2046	\$130,208.81	\$130,208.81
104	WH3967	123216129	6.1325	100.000000	P	09/01/2046	\$129,273.52	\$129,273.52
104	WH3967	123217549	6.4688	100.000000	P	08/01/2046	\$128,890.67	\$128,890.67
104	WH3967	123221756	6.4688	100.000000	P	09/01/2046	\$128,889.49	\$128,889.49
104	WH3967	123221038	6.1325	100.000000	P	09/01/2046	\$128,823.39	\$128,823.39
104	WH3967	123223786	6.1325	100.000000	P	09/01/2046	\$128,153.47	\$128,153.47
108	VY78	117714212	8.1862	100.000000	P	08/01/2045	\$127,400.10	\$127,400.10
108	WH1487	118714500	7.9862	100.000000	P	11/01/2045	\$127,326.89	\$127,326.89
104	WH3967	123223737	6.1325	100.000000	P	09/01/2046	\$125,383.50	\$125,383.50
108	WH5992	124706789	7.5000	100.000000	P	05/01/2047	\$125,234.28	\$125,234.28

Report ID: dl\_alc

Page 21 of 26



The Bank of New York  
TRI-PARTY

Investor Allocation Detail Report  
Lehman Commercial Paper Inc.

Production Run : 09/12/2008

LCPI

Print Date : 09/15/2008 08:31 AM

Investor Name : DANSKE BANK A/S, LONDON BRANCH

Investment Amount : \$300,000,000.00

Investor Reference No : WDAN

Required Amount : \$345,000,000.00

Trade Reference No : 92LNAQ0

Trade Margin % : 15.00

Asset Grade : B

Pricing Service : Force Priced

Sub-Cust	Pool No	Loan No	Coupon %	Pricing %	Status	Maturity Date	Asset Amount	Market Value
104	WH3967	123222796	6.1325	100.000000	P	09/01/2046	\$124,569.14	\$124,569.14
104	WH3967	123218687	6.1325	100.000000	P	09/01/2046	\$124,066.31	\$124,066.31
108	WH463	118715465	7.9862	100.000000	P	12/01/2045	\$121,310.06	\$121,310.06
104	WH3967	123216897	6.4688	100.000000	P	08/01/2046	\$121,006.82	\$121,006.82
104	WH3967	123219149	6.4688	100.000000	P	09/01/2046	\$120,847.79	\$120,847.79
104	WH3967	123224792	6.1325	100.000000	P	10/01/2046	\$120,762.86	\$120,762.86
104	WH5207	124085598	6.4275	100.000000	P	11/01/2046	\$119,352.33	\$119,352.33
108	WH2335	120092150	8.1862	100.000000	P	01/01/2046	\$119,029.01	\$119,029.01
104	WH3967	123215915	6.6538	100.000000	P	07/01/2046	\$118,161.87	\$118,161.87
108	WH1487	120092275	8.1862	100.000000	P	02/01/2046	\$117,829.17	\$117,829.17
104	WH3967	123217960	6.4688	100.000000	P	08/01/2046	\$116,244.55	\$116,244.55
108	WH1487	120092853	8.1862	100.000000	P	02/01/2046	\$115,788.82	\$115,788.82
108	WH1487	120089982	7.9275	100.000000	P	12/01/2045	\$115,377.66	\$115,377.66
104	WH3967	123217465	6.4688	100.000000	P	09/01/2046	\$114,308.46	\$114,308.46
104	WH3967	123222721	6.1325	100.000000	P	09/01/2046	\$114,257.61	\$114,257.61
104	WH3967	123222663	6.1325	100.000000	P	09/01/2046	\$111,243.73	\$111,243.73
104	WH3967	123220147	6.1325	100.000000	P	09/01/2046	\$109,838.40	\$109,838.40
108	WH1487	117713073	7.9275	100.000000	P	06/01/2045	\$108,863.09	\$108,863.09
104	WH3967	123223919	6.1325	100.000000	P	09/01/2046	\$108,583.82	\$108,583.82
108	WH2335	121234405	7.9688	100.000000	P	02/01/2046	\$108,362.12	\$108,362.12
104	WH3967	123223646	6.1325	100.000000	P	09/01/2046	\$108,321.42	\$108,321.42
104	WH3967	123220881	6.4688	100.000000	P	08/01/2046	\$107,303.44	\$107,303.44
104	WH3967	123216764	6.6862	100.000000	P	07/01/2046	\$107,128.82	\$107,128.82
104	WH5767	124853334	6.5280	100.000000	P	07/01/2047	\$106,429.09	\$106,429.09
108	WH2335	121236418	7.9662	100.000000	P	04/01/2046	\$106,250.04	\$106,250.04
104	WH5207	124081639	6.4862	100.000000	P	11/01/2046	\$106,228.56	\$106,228.56
104	WH3967	123222242	6.4688	100.000000	P	08/01/2046	\$104,129.64	\$104,129.64
108	WH2335	121237127	7.9275	100.000000	P	05/01/2046	\$104,028.21	\$104,028.21
104	WH3967	123217192	6.4688	100.000000	P	08/01/2046	\$103,956.17	\$103,956.17
104	WH3967	123225377	6.4862	100.000000	P	10/01/2046	\$103,566.31	\$103,566.31
104	WH5207	124080565	6.4862	100.000000	P	10/01/2046	\$101,409.17	\$101,409.17
108	WH2335	121236962	7.9275	100.000000	P	05/01/2046	\$101,025.78	\$101,025.78
108	WH2335	121236186	7.9662	100.000000	P	04/01/2046	\$100,430.40	\$100,430.40
104	WH3967	123222382	6.1325	100.000000	P	09/01/2046	\$99,424.90	\$99,424.90
104	WH5207	124087685	6.6538	100.000000	P	12/01/2046	\$97,539.16	\$97,539.16
108	WH3441	122636061	7.9275	100.000000	P	05/01/2046	\$95,885.81	\$95,885.81
104	WH5207	124077868	6.4862	100.000000	P	10/01/2046	\$95,424.80	\$95,424.80
104	WH3967	123216749	6.1325	100.000000	P	09/01/2046	\$95,395.20	\$95,395.20
104	WH5207	124090242	6.6538	100.000000	P	12/01/2046	\$95,118.03	\$95,118.03
108	WH2335	117713602	8.1538	100.000000	P	06/01/2045	\$94,924.77	\$94,924.77
104	WH3967	123221517	6.1325	100.000000	P	09/01/2046	\$94,469.66	\$94,469.66
108	WH3441	120089974	7.9275	100.000000	P	11/01/2045	\$94,400.56	\$94,400.56
104	WH1487	118715358	7.9862	100.000000	P	11/01/2045	\$94,307.06	\$94,307.06
108	WH5207	124087842	6.6538	100.000000	P	12/01/2046	\$94,205.88	\$94,205.88
104	WH5207	124080144	6.4862	100.000000	P	10/01/2046	\$93,796.84	\$93,796.84
104	WH5207	124084302	6.4275	100.000000	P	11/01/2046	\$93,759.20	\$93,759.20
104	WH3967	123219925	6.4688	100.000000	P	08/01/2046	\$93,138.00	\$93,138.00
104	WH3967	123223349	6.1325	100.000000	P	09/01/2046	\$92,964.70	\$92,964.70
104	WH5207	124082579	6.4275	100.000000	P	11/01/2046	\$92,007.02	\$92,007.02
104	WH5207	124080052	6.4862	100.000000	P	10/01/2046	\$91,018.85	\$91,018.85
108	WH463	118714252	7.9862	100.000000	P	11/01/2045	\$90,765.90	\$90,765.90
104	WH5207	124082082	6.4862	100.000000	P	11/01/2046	\$90,300.69	\$90,300.69
104	WH3967	123220089	6.1325	100.000000	P	09/01/2046	\$90,295.75	\$90,295.75
104	WH3967	123222457	6.1325	100.000000	P	09/01/2046	\$89,563.87	\$89,563.87
104	WH5207	124086687	6.4275	100.000000	P	12/01/2046	\$89,096.61	\$89,096.61
104	WH3967	123220550	6.1325	100.000000	P	09/01/2046	\$88,956.57	\$88,956.57
104	WH5207	124092933	6.6862	100.000000	P	01/01/2047	\$88,923.91	\$88,923.91
104	WH5207	124077504	6.1325	100.000000	P	10/01/2046	\$88,705.37	\$88,705.37
108	WH3441	121234108	7.9688	100.000000	P	02/01/2046	\$88,660.94	\$88,660.94

Report ID: dl\_alc

Page 22 of 26





The Bank of New York  
TRI-PARTY

Investor Allocation Detail Report  
Lehman Commercial Paper Inc.

Production Run : 09/12/2008

LCPI

Print Date : 09/15/2008 08:31 AM

Investor Name : DANSKE BANK A/S, LONDON BRANCH  
Investor Reference No : WDAN  
Trade Reference No : 92LNAQ0

Investment Amount : \$300,000,000.00  
Required Amount : \$345,000,000.00  
Trade Margin % : 15.00

Asset Grade : B  
Pricing Service : Force Priced

Sub-Cust	Pool No	Loan No	Coupon %	Pricing %	Status	Maturity Date	Asset Amount	Market Value
104	WH5207	124088360	8.6538	100.000000	P	12/01/2046	\$88,606.58	\$88,606.58
104	WH5207	124083429	8.4275	100.000000	P	11/01/2046	\$88,342.80	\$88,342.80
104	WH5207	124078130	8.4862	100.000000	P	10/01/2046	\$87,826.84	\$87,826.84
108	WH2335	121235170	7.6325	100.000000	P	03/01/2046	\$87,822.63	\$87,822.63
108	VY78	117713792	8.1538	100.000000	P	07/01/2045	\$87,771.79	\$87,771.79
108	WH463	118713965	7.6325	100.000000	P	10/01/2045	\$87,285.39	\$87,285.39
104	WH5207	124084435	6.4275	100.000000	P	11/01/2046	\$86,760.52	\$86,760.52
104	WH3967	123223208	6.4688	100.000000	P	09/01/2046	\$86,589.76	\$86,589.76
104	WH5207	124089780	6.6538	100.000000	P	12/01/2046	\$86,525.56	\$86,525.56
108	WH1487	120090295	7.9275	100.000000	P	12/01/2045	\$86,525.26	\$86,525.26
104	WH3967	123216970	6.1325	100.000000	P	09/01/2046	\$86,124.68	\$86,124.68
104	WH5207	124087677	6.6538	100.000000	P	12/01/2046	\$85,853.98	\$85,853.98
104	WH5207	124082934	6.4275	100.000000	P	11/01/2046	\$85,564.23	\$85,564.23
104	WH5207	124090655	6.6538	100.000000	P	12/01/2046	\$85,484.71	\$85,484.71
104	WH3967	123216426	6.6862	100.000000	P	07/01/2046	\$85,472.92	\$85,472.92
104	WH5207	124081332	6.4862	100.000000	P	11/01/2046	\$85,309.90	\$85,309.90
104	WH5207	124078296	6.4862	100.000000	P	10/01/2046	\$83,382.56	\$83,382.56
108	VY78	117713966	8.1538	100.000000	P	07/01/2045	\$82,987.53	\$82,987.53
104	WH5207	124087198	6.6538	100.000000	P	12/01/2046	\$82,719.35	\$82,719.35
104	WH5207	124083585	6.4275	100.000000	P	11/01/2046	\$82,262.76	\$82,262.76
104	WH5207	124086356	6.4275	100.000000	P	12/01/2046	\$82,014.12	\$82,014.12
108	WH2335	121235949	7.9862	100.000000	P	04/01/2046	\$80,771.41	\$80,771.41
108	WH3441	122636038	7.9275	100.000000	P	05/01/2046	\$80,633.80	\$80,633.80
104	WH5207	124084716	6.4275	100.000000	P	11/01/2046	\$80,368.74	\$80,368.74
104	WH3967	123216327	6.6862	100.000000	P	08/01/2046	\$80,056.48	\$80,056.48
104	WH5207	124083940	6.4275	100.000000	P	11/01/2046	\$79,683.03	\$79,683.03
104	WH3967	123216392	6.1325	100.000000	P	09/01/2046	\$79,155.22	\$79,155.22
108	WH1487	120092622	8.1862	100.000000	P	02/01/2046	\$79,116.14	\$79,116.14
104	WH5207	124089426	6.6538	100.000000	P	12/01/2046	\$78,693.54	\$78,693.54
104	WH5207	124078429	6.4862	100.000000	P	10/01/2046	\$78,138.59	\$78,138.59
104	WH5207	124090044	6.6538	100.000000	P	12/01/2046	\$78,037.84	\$78,037.84
104	WH5207	124085689	6.4275	100.000000	P	11/01/2046	\$77,653.00	\$77,653.00
108	WH1487	120091616	7.9275	100.000000	P	01/01/2046	\$77,220.09	\$77,220.09
104	WH5207	124081159	6.4862	100.000000	P	11/01/2046	\$77,082.19	\$77,082.19
104	WH5207	124088535	6.6538	100.000000	P	12/01/2046	\$76,666.78	\$76,666.78
104	WH5207	124090663	6.6538	100.000000	P	12/01/2046	\$76,486.84	\$76,486.84
104	WH5207	124088683	6.6538	100.000000	P	12/01/2046	\$76,378.61	\$76,378.61
104	WH5207	124083296	6.4275	100.000000	P	11/01/2046	\$76,373.72	\$76,373.72
104	WH5207	124092552	6.6538	100.000000	P	01/01/2047	\$75,967.63	\$75,967.63
104	WH5207	124081167	6.4862	100.000000	P	11/01/2046	\$75,797.39	\$75,797.39
104	WH5207	124088972	6.6538	100.000000	P	12/01/2046	\$75,775.62	\$75,775.62
108	WH463	118713510	7.6325	100.000000	P	10/01/2045	\$75,748.05	\$75,748.05
104	WH3967	123219313	6.1325	100.000000	P	09/01/2046	\$75,374.37	\$75,374.37
104	WH3967	123222408	6.1325	100.000000	P	09/01/2046	\$74,932.53	\$74,932.53
108	VY78	117715508	8.1862	100.000000	P	09/01/2045	\$74,854.66	\$74,854.66
104	WH5207	124086919	6.4275	100.000000	P	12/01/2046	\$74,850.84	\$74,850.84
104	WH3967	123216269	6.6862	100.000000	P	07/01/2046	\$74,464.69	\$74,464.69
104	WH5207	124079682	6.4862	100.000000	P	10/01/2046	\$74,046.95	\$74,046.95
108	WH3441	122635907	7.9275	100.000000	P	05/01/2046	\$72,553.55	\$72,553.55
101	FREP	102375458	5.6250	100.000000	P	01/01/2026	\$72,530.60	\$72,530.60
108	WH463	118713346	7.6325	100.000000	P	10/01/2045	\$71,647.65	\$71,647.65
104	WH5207	124077926	6.4862	100.000000	P	10/01/2046	\$71,075.54	\$71,075.54
104	WH5207	124091968	6.6862	100.000000	P	01/01/2047	\$69,776.35	\$69,776.35
104	WH5207	124089855	6.6538	100.000000	P	12/01/2046	\$69,070.82	\$69,070.82
104	WH3967	123218752	6.4688	100.000000	P	08/01/2046	\$68,618.09	\$68,618.09
108	WH2335	118714633	7.9862	100.000000	P	10/01/2045	\$68,498.97	\$68,498.97
104	WH5207	124082637	6.4275	100.000000	P	11/01/2046	\$68,103.28	\$68,103.28
104	WH5207	124089632	6.6538	100.000000	P	12/01/2046	\$67,656.52	\$67,656.52
104	WH5207	124090382	6.4275	100.000000	P	11/01/2046	\$67,243.18	\$67,243.18

Report ID: dl\_alc

Page 23 of 26



**The Bank of New York**  
**TRI-PARTY**  
**Investor Allocation Detail Report**  
**Lehman Commercial Paper Inc.**

Production Run : 09/12/2008

LCPI

Print Date : 09/15/2008 08:31 AM

Investor Name : DANSKE BANK A/S, LONDON BRANCH

Investment Amount : \$300,000,000.00

Investor Reference No : WDAN

Required Amount : \$345,000,000.00

Trade Reference No : 92LNAQ0

Trade Margin % : 15.00

Asset Grade : B

Pricing Service : Force Priced

Sub-Cust	Pool No	Loan No	Coupon %	Pricing %	Status	Maturity Date	Asset Amount	Market Value
104	WH5207	124085960	6.4275	100.000000	P	11/01/2046	\$67,044.68	\$67,044.68
104	WH5207	124083536	6.4275	100.000000	P	11/01/2046	\$66,242.48	\$66,242.48
104	WH5207	124084799	6.4275	100.000000	P	11/01/2046	\$64,593.28	\$64,593.28
104	WH5207	124082744	6.4275	100.000000	P	11/01/2046	\$62,683.72	\$62,683.72
104	WH5767	124853169	6.5150	100.000000	P	07/01/2047	\$62,153.54	\$62,153.54
104	WH5207	124079773	6.4862	100.000000	P	10/01/2046	\$62,080.05	\$62,080.05
104	WH3967	123218794	6.4688	100.000000	P	08/01/2046	\$61,993.56	\$61,993.56
104	WH5207	124090176	6.6538	100.000000	P	12/01/2046	\$61,871.33	\$61,871.33
104	WH3967	123223521	6.1325	100.000000	P	09/01/2046	\$61,042.01	\$61,042.01
104	WH5207	124091489	6.6538	100.000000	P	01/01/2047	\$60,589.99	\$60,589.99
104	WH5207	124081951	6.4862	100.000000	P	11/01/2046	\$58,676.65	\$58,676.65
104	WH5207	124085515	6.4275	100.000000	P	11/01/2046	\$58,431.20	\$58,431.20
104	WH5207	124079526	6.4862	100.000000	P	10/01/2046	\$56,636.14	\$56,636.14
104	WH5207	124083098	6.4275	100.000000	P	11/01/2046	\$55,800.86	\$55,800.86
104	WH5207	124087644	6.6538	100.000000	P	12/01/2046	\$55,359.30	\$55,359.30
108	WH3441	122636921	8.1862	100.000000	P	07/01/2046	\$55,104.76	\$55,104.76
104	WH5207	124079799	6.4862	100.000000	P	10/01/2046	\$54,323.25	\$54,323.25
104	WH5207	124079013	6.4862	100.000000	P	10/01/2046	\$54,111.54	\$54,111.54
104	WH3967	123224388	6.1325	100.000000	P	09/01/2046	\$53,955.28	\$53,955.28
104	WH5207	124085408	6.4275	100.000000	P	11/01/2046	\$53,864.82	\$53,864.82
104	WH5207	123221400	6.1325	100.000000	P	09/01/2046	\$53,625.38	\$53,625.38
104	WH5207	124079575	6.4862	100.000000	P	10/01/2046	\$53,232.77	\$53,232.77
108	WH1487	120092937	8.1862	100.000000	P	02/01/2046	\$53,154.38	\$53,154.38
104	WH3967	123220428	6.1325	100.000000	P	09/01/2046	\$51,765.77	\$51,765.77
104	WH5207	124082975	6.4275	100.000000	P	11/01/2046	\$51,049.37	\$51,049.37
104	WH5207	124086794	6.4275	100.000000	P	12/01/2046	\$50,823.68	\$50,823.68
104	WH5207	124082447	6.4275	100.000000	P	11/01/2046	\$50,372.39	\$50,372.39
104	WH5207	124085655	6.4275	100.000000	P	11/01/2046	\$50,233.47	\$50,233.47
104	WH3967	123220436	6.4688	100.000000	P	09/01/2046	\$50,121.01	\$50,121.01
104	WH5207	124092065	6.6862	100.000000	P	01/01/2047	\$49,843.04	\$49,843.04
104	WH5207	124080813	6.4862	100.000000	P	10/01/2046	\$49,565.20	\$49,565.20
104	WH5207	124079518	6.4862	100.000000	P	10/01/2046	\$49,206.95	\$49,206.95
108	VY78	117713461	8.1538	100.000000	P	07/01/2045	\$48,915.53	\$48,915.53
104	WH5207	124090333	6.6538	100.000000	P	12/01/2046	\$48,705.65	\$48,705.65
108	WH2335	121235402	7.6325	100.000000	P	03/01/2046	\$48,294.20	\$48,294.20
104	WH3967	123223257	6.4688	100.000000	P	08/01/2046	\$48,132.09	\$48,132.09
104	WH3967	123222762	6.4688	100.000000	P	09/01/2046	\$48,031.54	\$48,031.54
104	WH5207	124088741	6.6538	100.000000	P	12/01/2046	\$47,454.66	\$47,454.66
104	WH5207	124088709	6.6538	100.000000	P	12/01/2046	\$47,147.56	\$47,147.56
104	WH3967	123216855	6.6862	100.000000	P	07/01/2046	\$46,936.47	\$46,936.47
104	WH5207	124091679	6.6862	100.000000	P	01/01/2047	\$45,462.89	\$45,462.89
104	WH5207	124082959	6.4275	100.000000	P	11/01/2046	\$45,415.88	\$45,415.88
104	WH3967	123223547	6.1325	100.000000	P	09/01/2046	\$45,296.46	\$45,296.46
104	WH5207	124079963	6.4862	100.000000	P	10/01/2046	\$45,105.21	\$45,105.21
108	WH2335	121237101	7.9275	100.000000	P	05/01/2046	\$44,646.07	\$44,646.07
104	WH3967	123215873	6.6862	100.000000	P	07/01/2046	\$44,048.49	\$44,048.49
104	WH3967	123217143	6.6862	100.000000	P	07/01/2046	\$43,170.22	\$43,170.22
104	WH5207	124089483	6.6538	100.000000	P	12/01/2046	\$43,096.22	\$43,096.22
104	WH3967	123216467	6.6862	100.000000	P	07/01/2046	\$42,012.02	\$42,012.02
104	WH5207	124078692	6.4862	100.000000	P	10/01/2046	\$40,397.69	\$40,397.69
104	WH5207	124083189	6.4275	100.000000	P	11/01/2046	\$39,427.86	\$39,427.86
104	WH5207	124091463	6.6538	100.000000	P	01/01/2047	\$38,996.62	\$38,996.62
104	WH5207	124089764	6.6538	100.000000	P	12/01/2046	\$38,196.89	\$38,196.89
104	WH5207	124084633	6.4275	100.000000	P	11/01/2046	\$37,959.49	\$37,959.49
104	WH5207	124083890	6.4275	100.000000	P	11/01/2046	\$37,886.76	\$37,886.76
104	WH5207	124089327	6.6538	100.000000	P	12/01/2046	\$37,796.92	\$37,796.92
104	WH3967	123215543	6.6862	100.000000	P	08/01/2046	\$37,409.68	\$37,409.68
104	WH3967	123217416	6.6862	100.000000	P	07/01/2046	\$37,104.45	\$37,104.45
108	WH2335	121236095	7.9862	100.000000	P	04/01/2046	\$36,431.73	\$36,431.73

Report ID: dl\_alc

Page 24 of 26

THE BANK OF NEW YORK MELLON

The Bank of New York  
TRI-PARTYInvestor Allocation Detail Report  
Lehman Commercial Paper Inc.

Production Run : 09/12/2008

LCPI

Print Date : 09/15/2008 08:31 AM

Investor Name : DANSKE BANK A/S, LONDON BRANCH

Investor Reference No : WDAN

Trade Reference No : 92LNAQ0

Investment Amount : \$300,000,000.00

Required Amount : \$345,000,000.00

Trade Margin % : 15.00

Asset Grade : B

Pricing Service : Force Priced

Sub-Cust	Pool No	Loan No	Coupon %	Pricing %	Status	Maturity Date	Asset Amount	Market Value
108	WH3441	122635964	7.9275	100.000000	P	05/01/2046	\$35,829.90	\$35,829.90
101	WE342	16198459	5.0000	100.000000	P	05/01/2048	\$35,755.69	\$35,755.69
104	WH5207	124085986	6.4275	100.000000	P	11/01/2048	\$34,826.68	\$34,826.68
108	WH2335	121235931	7.9862	100.000000	P	04/01/2046	\$34,436.30	\$34,436.30
104	WH5207	124083700	6.4275	100.000000	P	11/01/2046	\$33,637.84	\$33,637.84
108	WH463	118712991	7.9688	100.000000	P	10/01/2045	\$33,195.77	\$33,195.77
104	WH5207	124089814	6.6538	100.000000	P	12/01/2046	\$32,726.19	\$32,726.19
104	WH5207	124078825	6.4862	100.000000	P	10/01/2046	\$31,607.33	\$31,607.33
104	WH5207	124092214	6.6862	100.000000	P	01/01/2047	\$31,599.02	\$31,599.02
108	WH463	118713858	7.6325	100.000000	P	10/01/2045	\$31,048.49	\$31,048.49
104	WH5207	124080797	6.4862	100.000000	P	10/01/2046	\$29,669.93	\$29,669.93
104	WH3967	123220378	6.1325	100.000000	P	09/01/2046	\$29,650.46	\$29,650.46
104	WH3967	123223034	6.1325	100.000000	P	09/01/2046	\$28,442.37	\$28,442.37
104	WH5207	124082058	6.4275	100.000000	P	11/01/2046	\$28,231.83	\$28,231.83
104	WH5207	124084153	6.4275	100.000000	P	11/01/2046	\$25,679.09	\$25,679.09
104	WH5207	124087438	6.6538	100.000000	P	12/01/2046	\$25,616.08	\$25,616.08
104	WH3967	123219917	6.4688	100.000000	P	09/01/2046	\$23,399.51	\$23,399.51
104	WH5207	124077652	6.4862	100.000000	P	10/01/2046	\$22,750.39	\$22,750.39
108	WH1487	120090170	7.9275	100.000000	P	12/01/2045	\$21,691.37	\$21,691.37
104	WH5207	124088485	6.6538	100.000000	P	12/01/2046	\$21,589.91	\$21,589.91
104	WH5207	124078205	6.4862	100.000000	P	10/01/2046	\$21,024.62	\$21,024.62
104	WH5207	124085002	6.4275	100.000000	P	11/01/2046	\$20,288.93	\$20,288.93
104	WH5207	124080185	6.4862	100.000000	P	10/01/2046	\$19,860.51	\$19,860.51
108	WH1487	120090931	8.1538	100.000000	P	01/01/2046	\$16,645.82	\$16,645.82
104	WH5207	124080706	6.4862	100.000000	P	10/01/2046	\$13,435.83	\$13,435.83
104	WH5207	124077967	6.4862	100.000000	P	10/01/2046	\$10,654.53	\$10,654.53
104	WH3967	123221640	6.1325	100.000000	P	09/01/2046	\$858.87	\$858.87
108	WH2335	118715671	7.9275	100.000000	P	11/01/2045	\$291.89	\$291.89
108	WH463	115685010	7.9275	100.000000	P	12/01/2044	\$117.04	\$117.04

Pricing Service Total :	860 Assets	\$254,948,803.45	\$254,948,803.45
Grade B Total :	1,439 Assets	\$394,203,869.89	\$399,574,533.41
Total:	1,439 Assets	\$394,203,869.89	\$399,574,533.41
		Required Amount :	\$345,000,000.00
		Excess Amount :	\$54,574,533.41

THE BANK OF NEW YORK MELLON

The Bank of New York  
TRI-PARTYInvestor Allocation Detail Report  
Lehman Commercial Paper Inc.

Production Run : 09/12/2008

LCPI

Print Date : 09/15/2008 08:31 AM

Investor Name : DANSKE BANK A/S, LONDON BRANCH  
Investor Reference No : WDAN  
Trade Reference No : 9C1DU30Investment Amount : \$800,000,000.00  
Required Amount : \$920,000,000.00  
Trade Margin % : 15.00Asset Grade : C  
Pricing Service : Seller

Sub-Cust	Pool No	Loan No	Coupon %	Pricing %	Status	Maturity Date	Asset Amount	Market Value
102	WH5888	100101545	9.1044	100.000000	P	11/11/2008	\$294,777,178.41	\$294,777,178.41
102	WH4829	WH4829	5.0000	100.000000	P	02/02/2009	\$280,450,879.26	\$280,450,879.26
102	VV29	VV29	7.0000	100.000000	P	12/31/2008	\$233,691,980.99	\$233,691,980.99
102	WE225	WE225	1.0000	100.000000	P		\$119,797,302.87	\$119,797,302.87
102	WD91	WD91	15.0000	100.000000	P	03/31/2009	\$107,529,665.05	\$107,529,665.05
102	VY58	VY58	4.7500	100.000000	P	04/30/2010	\$36,665,562.46	\$36,665,562.46
102	WH8728	100101963	13.4460	100.000000	P	10/08/2008	\$31,037,339.80	\$31,037,339.80
102	WE406	WE406	10.0000	100.000000	P	12/31/2008	\$18,742,231.86	\$18,742,231.86
102	WH5551	100101403	5.2120	100.000000	P	03/01/2010	\$16,763,559.16	\$16,763,559.16
102	WE351	WE351	5.9620	100.000000	P	12/01/2009	\$16,184,606.51	\$16,184,606.51
102	WH8191	WH8191	6.4712	100.000000	P	07/09/2009	\$11,866,411.52	\$11,866,411.52
102	WH5832	100101517	4.7120	100.000000	P	03/01/2011	\$8,589,151.87	\$8,589,151.87
Pricing Service Total :				12 Assets			\$1,176,095,869.76	\$1,176,095,869.76
Grade C Total :				12 Assets			\$1,176,095,869.76	\$1,176,095,869.76
Total:				12 Assets			\$1,176,095,869.76	\$1,176,095,869.76
Required Amount :							\$920,000,000.00	
Excess Amount :							\$256,095,869.76	

Redacted for Privilege

Status Key

A - Allocated

P - Preallocated

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Report ID: dl\_alc

Page 26 of 26

Sub-Custodian List

EXT #	SHORT NAME	NAME
101	LSR	LaSalle Bank N.A. (Residential)
102	LSC	LaSalle Bank N.A. (Commercial)
103	CBT	The Bank of New York Mellon
104	BT	Deutsche Bank National Trust Co.
106	USB	U.S. Bank Trust N.A.
108	NRW	Wells Fargo Bank N.A.